Jiun-Hua Su

Institute of Economics Academia Sinica 128 Academia Road, Section 2 Nankang, Taipei, 115 Taiwan jhsu@econ.sinica.edu.tw
http://idv.sinica.edu.tw/jiunhuasu/

Last updated: August 2025

EMPLOYMENT

Associate Research Fellow, Institute of Economics, Academia Sinica	July 2025 – Present
Assistant Research Fellow, Institute of Economics, Academia Sinica	July 2018 – July 2025

EDUCATION

Ph.D., Economics, University of California, Berkeley	May 2018
M.A., Economics, National Taiwan University	June 2011
B.A., Finance (with a Minor in Mathematics), National Taiwan University	June 2006

RESEARCH INTERESTS

Econometrics, Statistics, Machine Learning

PUBLICATIONS

- 1. "Model Selection in Utility-Maximizing Binary Prediction," *Journal of Econometrics*, 2021, 223(1), 96-124
- 2. "Counterfactual Copula," Economics Letters, 2024, 241, 11829 (with Tsung-Chih Lai)
- 3. "Utility-Maximizing Binary Prediction via the Nearest Neighbor Method and Its Application to Credit Scoring," *Journal of Business & Economic Statistics*, 2025, Accepted
- 4. "Bregman Model Averaging for Forecast Combination," *Journal of Econometrics*, 2025, Accepted (with Yi-Ting Chen and Chu-An Liu)

WORKING PAPERS

- 1. "A Multivariate Distribution with Pareto Tails and Pareto Maxima," revision requested by *Economic Theory* (with Costas Arkolakis and Andrés Rodríguez-Clare)
- 2. "No-Regret Forecasting with Egalitarian Committees"

WORK IN PROGRESS

- 1. "Counterfactual Inference in Duration Models with Random Censoring"
- 2. "Testing Monotonicity in a Model with Nonseparable Time-Invariant Heterogeneity"

CONFERENCE PRESENTATIONS

2025: World Congress of the Econometric Society; IAAE Annual Conference; NTU-AS Young Economists Workshop

- 2024: Econometric Society European Summer Meeting; Econometric Society North American Summer Meeting; International Conference of Taiwan Finance Association; The 18th International Symposium on Econometric Theory and Applications
- 2023: Econometric Society European Summer Meeting; Econometric Society Australasian Meeting; Asia Meeting of the Econometric Society (East and Southeast Asia); IAAE Annual Conference; International Conference for Financial Engineering Association of Taiwan; International Conference of Taiwan Finance Association; NTU-AS Young Economists Workshop
- 2022: The 31th South Taiwan Statistics Conference; The 16th International Symposium on Econometric Theory and Applications: SETA2022; The 5th International Conference on Econometrics and Statistics (EcoSta 2022); UCAS-Academia Sinica Joint Workshop on Econometrics
- 2021: Taiwan Economic Association Annual Conference; Annual Meeting of Taiwan Econometric Society
- 2020: ASSA Meeting, Chinese Economic Association in North America; Annual Meeting of Taiwan Econometric Society
- 2019: Econometric Society Australasian Meeting; Annual Meeting of Taiwan Econometric Society
- 2018: Annual Meeting of Taiwan Econometric Society
- 2017: California Econometrics Conference

SEMINAR PRESENTATIONS

- 2024: National Cheng Kung University
- 2023: National Taipei University, National Taiwan University
- 2022: Central Bank of the Republic of China (Taiwan)
- 2021: National Tsing Hua University, National Taiwan University, Taiwan Econometric Society
- 2020: National Chengchi University, National Taiwan University, National Taipei University, National Cheng Kung University
- 2018: National Chengchi University, National Tsing Hua University, National Taiwan University, Academia Sinica, Erasmus University Rotterdam
- 2017: UC Berkeley

ACADEMIC ACTIVITIES

- Referee for Journal of Econometrics (3), Empirical Economics, Economic Modelling, Journal of Econometric Methods
- Speaker of 2023 Statistical Science Camp (Institute of Statistical Science, Academia Sinica)

FELLOWSHIPS AND AWARDS

2030 Cross-Generation Young Scholars Program (Emerging Young Scholars) 2021 – 2025 Doctoral Completion Fellowship, UC Berkeley 2014, 2017

Outstanding Graduate Student Instructor, UC Berkeley	2014
Graduate Division Summer Grant, UC Berkeley	2013
Top University Strategic Alliance Graduate Fellowship, Ministry of Education, Taiwan	2011 - 2014
The Best M.A. Thesis (Econometrics), Taiwan Economics Association, Taiwan	2011

TEACHING EXPERIENCE

Graduate Student Instructor

- o Econometrics (Graduate), UC Berkeley
- Econometric Analysis, UC Berkeley

Spring 2015, Spring 2016

Fall 2013, Fall 2015, Fall 2016, Fall 2017

LANGUAGES

English (fluent), Mandarin (native)