朱家祥

现任职务

北京大学国家发展研究院/中国经济研究中心经济学教授

《经济学季刊》主编

北大国家发展研究院 BiMBA 教授（MBA）

研究范围

计量经济学理论

时间序列分析

财务金融实证

教育背景

台湾东吴大学经济学学士（1980 年）

美国加州大学（圣地亚哥分校）经济学博士（1990 年）

工作经历

1990-1998，美国南加州大学经济系助教授

1997-2000，Econometrician, NeuralNet R&D Associates.

2001-2006，台湾大学经济学院，教授

2006 年至今，北京大学经济研究中心，教授

学术成果

英文论文

(1) Chu, C.S. J. and Halbert White (1992): "A Direct Test for Changing Trend", Journal of Business and Economics Statistics 10, 289-299.

(2) Chu, C.S. J., K. Hornik and C.M. Kuan (1995): "A Moving Estimates Test for Parameter Instability", Econometric Theory 11, 699-720.

(3) Chu, C.S. J. (1995): "Detecting Parameter Shift in GARCH Models", Econometric Reviews 14, 241-266.

(4) Chu, C.S. J. (1995): "Time Series Segmentation: A Sliding Window Approach", Information Sciences, 1-28.

(5) Chu, C.S. J., K. Hornik and C.M. Kuan (1995), "MOSUM Test for Parameter Constancy", Biometrika 82, No 3, 603-617.

(6) Chu,C.S.J., M. Stinchcombe and H. White (1996), "Monitoring Structural Change", Econometrica 64, 1045-1066.

(7) Chu,C.S.J. (1997), "Multiple Hypothesis Test for Parameter Constancy based on Recursive Residuals", Econometric Reviews 16, 353-360

(8) Levin, A., C.F. Lin and C.S. Chu (2002), “Panel Unit Root Test.” Journal of Econometrics 108, 1-24

(9) Chia-Shang J. Chu and Hsinmin Lu (2006),"Random Walk Hypothesis in Exchange Rate Reconsidered,” Journal of Forecasting, Vol. 25, Iss. 4; p. 27

(10) C.S. Chu, L Lu, <http://scholar.google.com/citations?user=CUVwkUUAAAAJ&hl=zh-TW&oi=sra> Z Shi (2009), “Pitfalls in Market Timing Test.” Economic Letters 103(3), 123-126.

(11) C. Chou, C.S.J. Chu (2010), “Testing independence of two autocorrelated binary time series.” <http://www.sciencedirect.com/science/journal/01677152> Statistics & Probability Letters 80(1), 69-75.

(12) C. Chou, C.S.J. Chu (2011),

“ <http://www.sciencedirect.com/science/article/pii/S0165176511000073>

Market timing: recent development and a new test.” Economic Letters 111(2),

105-109.