2014大師論壇經濟高峰會】-暨蔣碩傑院士紀念會

【場次一】 ：台北場

【日 期】 ：2014年11月5日(三)

【地 點】 ：台北晶華酒店三樓宴會廳

【主辦單位】：經濟日報、中華經濟研究院、中國建設銀行台北分行

【協辦單位】：亞洲大學、富蘭克林證券、中原大學

【合作夥伴】：國巨、台新金控、遠傳電信

議程規劃

08:30-09:30 貴賓接待、報到

09:30-09:45 貴賓致詞

致詞人：總統 馬英九

09:45-10:10 主辦單位致詞

致詞人：聯合報系董事長王文彬

       中華經濟研究院董事長梁啟源

 中國建設銀行台北分行總經理李國夫

10:10-10:30 蔣碩傑院士紀念儀式

引言人：中華經濟研究院院長吳中書

蔣碩傑院士紀念影片播放

致詞人：芝加哥大學經濟系教授蔣人瑞

10:30-11:30 專題講座一 The Consequences of Uncertainty

主講人：2013諾貝爾經濟學獎得主 韓森

11:30-12:00 專題講座二

主講人:中國建設銀行首席經濟學家 黃志凌

12:00-14:00 中午休息

14:00-15:00 專題講座三 What Makes China Grow?

主講人:中央研究院院士 劉遵義

15:00-15:20 中場休息

15:20-17:00 與大師對談

與談人:2013諾貝爾經濟學獎得主 韓森

中原大學講座教授(前經濟部長) 施顏祥

 中央研究院院士 劉遵義

 中國建設銀行台北分行總經理 李國夫



拉爾斯•彼得•漢森（英語：Lars Peter Hansen，1952年10月26日－），生於美國伊利諾州尚佩恩，是芝加哥大學的大衛•洛克菲勒傑出服務經濟學教授。他最出名的工作是廣義矩法，他也是一位宏觀經濟學家，專註於金融和實體經濟部門之間的聯繫。因為對資產價格實證分析方面的貢獻，與尤金•法馬、羅勃•席勒共同獲得2013年諾貝爾經濟學獎[1]。

生平

拉爾斯•彼得•漢森是丹麥人後裔。其父Roger Gaurth Hansen，為猶他州立大學生物化學教授。

1974年畢業於猶他州立大學，1978年於明尼蘇達大學取得經濟學博士學位。他先在卡內基梅隆大學擔任助理教授，1981年至芝加哥大學擔任教授。

家庭其妻蔣人瑞（Grace Tsiang），為中央研究院院士蔣碩傑之女，也是芝加哥大學教授。兩人生有一子，Peter。

參考資料^ 2013年諾貝爾經濟學獎，亞太日報，2013年10月15日

**Lars Peter Hansen** (born October 26, 1952) is the David Rockefeller Distinguished Service Professor of economics at the [University of Chicago](http://en.wikipedia.org/wiki/University_of_Chicago). Best known for his work on the [Generalized Method of Moments](http://en.wikipedia.org/wiki/Generalized_Method_of_Moments), he is also a distinguished [macroeconomist](http://en.wikipedia.org/wiki/Macroeconomics), focusing on the linkages between the financial and real sectors of the economy. In 2013, it was announced that he would be awarded the [Nobel Memorial Prize in Economics](http://en.wikipedia.org/wiki/Nobel_Memorial_Prize_in_Economics), jointly with [Robert J. Shiller](http://en.wikipedia.org/wiki/Robert_J._Shiller) and [Eugene Fama](http://en.wikipedia.org/wiki/Eugene_Fama).[[1]](http://en.wikipedia.org/wiki/Lars_Peter_Hansen#cite_note-1)[[2]](http://en.wikipedia.org/wiki/Lars_Peter_Hansen#cite_note-2)

**Biography**

After graduating from [Utah State University](http://en.wikipedia.org/wiki/Utah_State_University) (B.S. Mathematics, Political Science, 1974) and the [University of Minnesota](http://en.wikipedia.org/wiki/University_of_Minnesota) (Ph.D. Economics, 1978) he served as assistant and associate professor at [Carnegie Mellon University](http://en.wikipedia.org/wiki/Carnegie_Mellon_University) before moving to the [University of Chicago](http://en.wikipedia.org/wiki/University_of_Chicago) in 1981. He is currently the David Rockefeller Distinguished Service Professor in Economics, Statistics and the College at the University of Chicago. He is married to Grace Tsiang ([Chinese](http://en.wikipedia.org/wiki/Simplified_Chinese_characters): 蒋人瑞; [pinyin](http://en.wikipedia.org/wiki/Pinyin): *Jiǎng Rénruì*), who is the daughter of the famous economist [Sho-Chieh Tsiang](http://en.wikipedia.org/wiki/Sho-Chieh_Tsiang). Together, Hansen and Tsiang have one son named Peter.[[3]](http://en.wikipedia.org/wiki/Lars_Peter_Hansen#cite_note-3) He has two brothers, Ted Howard Hansen, an immunologist at Washington University in St. Louis and Roger Hansen, an engineer in water resource management. His father, Roger Gaurth Hansen, served as provost of Utah State University and was a professor of biochemistry.

**Contributions**

Hansen is best known as the developer of the [econometric](http://en.wikipedia.org/wiki/Econometric) technique [generalized method of moments](http://en.wikipedia.org/wiki/Generalized_method_of_moments) (GMM) and has written and co-authored papers applying GMM to analyze economic models in numerous fields including [labor economics](http://en.wikipedia.org/wiki/Labor_economics), [international finance](http://en.wikipedia.org/wiki/International_finance), [finance](http://en.wikipedia.org/wiki/Finance) and [macroeconomics](http://en.wikipedia.org/wiki/Macroeconomics). This method has been widely adopted where fully specifying and solving a model of a complex economic environment makes [maximum likelihood estimation](http://en.wikipedia.org/wiki/Maximum_likelihood_estimation) unwieldy or inapplicable. Hansen showed how to exploit moment conditions (e.g. relations where conditional expectations are known to be zero at true parameter values) to construct reasonable, reliable estimators (i.e. having desirable statistical properties such as consistency, asymptotic normality, and efficiency within the class of all asymptotic normal estimators) with less stringent maintained model assumptions than needed for maximum likelihood estimation.

Together with [Ravi Jagannathan](http://en.wikipedia.org/wiki/Ravi_Jagannathan) he showed that the ratio of any [stochastic discount factor](http://en.wikipedia.org/wiki/Stochastic_discount_factor)'s standard deviation to its mean is at least as great as any asset's [Sharpe ratio](http://en.wikipedia.org/wiki/Sharpe_ratio); this result is known as the [Hansen–Jagannathan bound](http://en.wikipedia.org/wiki/Hansen%E2%80%93Jagannathan_bound).

His current research interests include work on the long-run risk-return tradeoff with [José Scheinkman](http://en.wikipedia.org/wiki/Jos%C3%A9_Scheinkman) and the examination of the term structure of pricing risk shocks in dynamic macroeconomic models through the use of "dynamic valuation decomposition." In other work, he is incorporating beliefs, doubts, and learning into [representative agent](http://en.wikipedia.org/wiki/Representative_agent) models, and developing implications for empirical macroeconomics and finance. [Thomas J. Sargent](http://en.wikipedia.org/wiki/Thomas_J._Sargent) and Hansen have co-written *Robustness* which explores implications of robust control theory for macroeconomic modeling when the decision-maker is skeptical of any single statistical model's ability to capture how decisions are linked to outcomes. More recently, Hansen has begun to turn his and Sargent's ideas about the difference between risk and uncertainty (also known as [Knightian uncertainty](http://en.wikipedia.org/wiki/Knightian_uncertainty)) towards the measurement of "systemic risk," its role in the [2008 financial crisis](http://en.wikipedia.org/wiki/Financial_crisis_of_2007%E2%80%932008).[[4]](http://en.wikipedia.org/wiki/Lars_Peter_Hansen#cite_note-4) and how it should be contained during the post Great Recession recovery.[[5]](http://en.wikipedia.org/wiki/Lars_Peter_Hansen#cite_note-5)