Jesse Chieh Chen 陳捷

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Education

Columbia University New York, USA
Ph.D. Student 2024 — Present

National Taiwan University Taipei, Taiwan
M.A. in Economics 2022 — 2024
B.A. in Economics, Minor in Mathematics 2018 — 2022

Research Interests

Econometrics, Spatial Econometrics, Bayesian Methods.

Research

Fixed-T Dynamic Spatial Panel Model with Common Shocks with Jushan Bai (Working Paper)

- The paper proposes a dynamic spatial panel model with interactive effects where only the spatial transformation contributes to the likelihood Jacobian, yielding a conditional Gaussian quasi-likelihood estimator. The estimator avoids Nickell bias in short panels, is consistent and asymptotically normal for large N, fixed T, and can be efficiently computed using a low-rank block coordinate algorithm.

A Bayesian Approach to the Problem of Unknown Network with Jushan Bai (Working in Progress)

- This paper proposes a high-dimensional Bayesian estimation process with economic interpretable prior on spatial autoregressive models with unknown networks. Simulation study show that it is effective in recovering the unknown network and estimating the parameters of interest.

Teaching

As Teaching Assistant:

- Undergraduate Intermediate Microeconomics — Fall 2025, Columbia University
- Ph.D. Introduction to Econometrics II — Spring 2026, Columbia University

Miscellaneous

- Programming: R, Rcpp, Bash, Matlab, Python, Stata, LaTeX.
- Languages: English (Fluent), German (intermediate), Mandarin (Native).