Ping Yu

September, 2021

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EDUCATION

2005-2009	Ph.D. (Economics) University of Wisconsin–Madison
2003-2005	M.S. (Economics) University of Wisconsin–Madison
2000-2002	M.S. (Finance) Peking University
1996-2000	B.A. (Mathematics/Economics) Peking University, *Summa Cum Laude*

EMPLOYMENT

March 2018-Present	Associate Professor, HKU Business School, HKU
July 2014-February 2018	Assistant Professor, School of Economics and Finance, HKU
July 2009-July 2014	Lecturer, Department of Economics, University of Auckland

RESEARCH INTERESTS

Theoretical and Applied Microeconometrics, Especially in Threshold Regression, Treatment Effects Evaluation, and Machine Learning.

PUBLICATIONS

[1] "Likelihood Estimation and Inference in Threshold Regression", 2012, *Journal of Econometrics,* 167, 274-294.

[2] "Asymptotics for Threshold Regression Under General Conditions", (with Yongqiang Zhao), 2013, *Econometrics Journal*, 16, 430-462.

[3] "Inconsistency of 2SLS Estimators in Threshold Regression with Endogeneity", 2013, *Economics Letters*, 120, 532-536.

[4] "The Bootstrap in Threshold Regression", 2014, *Econometric Theory*, 30, 676-714.

[5] "Rationalizing Beliefs", (with Li Zeng), 2014, *Rationality and Society*, 26, 425-445.

[6] "Consistency of the Least Squares Estimator in Threshold Regression with Endogeneity", 2015, *Economics Letters*, 131, 41-46.

[7] "Adaptive Estimation of the Threshold Point in Threshold Regression", 2015, *Journal of Econometrics*, 189, 83-100.

[8] "Regression Discontinuity with Unknown Discontinuity Points: Testing and Estimation", (with Jack Porter), 2015, *Journal of Econometrics*, 189, 132-147.

[9] "Understanding Estimators of Treatment Effects in Regression Discontinuity Designs", 2016, *Econometric Reviews*, 35, 586-637.

[10] "Asymptotically Optimal Differenced Estimators of Error Variance in Nonparametric Regression", (with Wenwu Wang), 2017, *Computational Statistics & Data Analysis*, 105, 125-143.

[11] "Threshold Regression with Endogeneity", (with Peter Phillips), 2018, *Journal of Econometrics*, 203, 50-68.

[12] "Threshold Regression Asymptotics: From Compound Poisson Process to Two-Sided Brownian Motion", (with Peter Phillips), 2018, *Economics Letters*, 172, 123-126.

[13] "Robust Estimation of Derivatives Using Locally Weighted Least Absolute Deviation

Regression", (with Wenwu Wang, Lu Lin and Tiejun Tong), 2019, *Journal of Machine Learning Research*, 20(60), 1-49.

[14] "Threshold Regression With A Threshold Boundary", (with Xiaodong Fan), 2021, *Journal of Business & Economic Statistics*, 39, 953-971.

[15] "Equivalence of Two Least-Squares Estimators for Indirect Mediation Effects", (with Wenwu Wang, Yuejin Zhou, Tiejun Tong and Zhonghua Liu), 2021, *Current Psychology*, forthcoming.

WORKING PAPERS

[1] "Integrated Quantile Threshold Regression and Distributional Threshold Effects".

[2] "Identification of Treatment Effects in Regression Discontinuity Designs with Measurement Error".

[3] "Testing Unconditional Rank Preservation Under Unconfoundedness".

[4] "Testing Conditional Rank Similarity With and Without Covariates".

[5] "Marginal Quantile Treatment Effect".

[6] "Asymptotics for Threshold Regression Under Misspecification".

[7] "Inferences and Specification Testing in Endogenous Threshold Regression Without Instruments", (with Qin Liao and Peter Phillips).

[8] "Identifying the Threshold Point by Moment Conditions in Threshold Regression with Endogeneity", (with Qin Liao and Peter Phillips).

[9] "New Control Function Approaches in Threshold Regression with Endogeneity", (with Qin Liao and Peter Phillips).

[10] "Nonequivalence of Two Least-Absolute-Deviation Estimators for Indirect Mediation Effects", (with Wenwu Wang).

NOTES, COMMENTS AND APPLICATIONS

[1] "Parametric Optimal Testing: Theory and Applications".

[2] "A Note on Average Derivative Estimation".

[3] "Understanding the Identification of Conditional and Unconditional Local Treatment Effects".

[4] "The Role of STC in International Trade Patterns: A Dynamic Panel Data Analysis with Attrition", (with Singa Wang and Xuewan Xu).

[5] "Treatment Effects Estimators Under Misspecification".

REFEREEING

Annals of the Institute of Statistical Mathematics, Annals of Statistics, Bayesian Analysis, Biometrika, Canadian Journal of Statistics, Communications in Statistics-Simulation and Computation, Econometric Reviews, Econometrics, Econometrics Journal, Econometric Theory, Economics Bulletin, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Nonparametric Statistics, Journal of Public Economics, Journal of Money, Credit, and Banking, Oxford Bulletin of Economics and Statistics, Review of Economics and Statistics, Statistica Sinica, Statistical Papers

REFERENCES

Available Upon Request