Hongqiang Yan

Nelson Hall 4331
2801 Founders Dr Raleigh, NC 27607, US

Email: hyan6@ncsu.edu
Phone: +1 (979) 777 - 8337
Website: https://hongqiangyan.github.io/

EDUCATION

Ph.D. in Economics, North Carolina State University, Raleigh, NC   2018 – Present

- Dissertation: *"Uniform Inference in High-dimensional Threshold Regression Models with Application on Price Linkages of Agricultural Commodities"*
- Committee: Profs. Mehmet Caner (Chair), Barry Goodwin, Zheng Li, & Ilze Kalnina

M.S. in Economics, Texas A&M University, College Station, TX   2016-2018

B.S. in Finance, Beijing Jiaotong University, Beijing, China   2012 – 2016

RESEARCH FIELDS

Econometrics, Applied Econometrics, Agricultural Economics

JOB MARKET PAPER

"Uniform Inference in High-dimensional Threshold Regression Models"

- **Abstract**: This paper addresses statistical inference for high-dimensional threshold regression parameters. We establish oracle inequalities for the scaled Lasso estimator proposed by Lee, Seo, and Shin, assuming only non-subgaussian error terms and covariates. Subsequently, we desparsify (or debias) the scaled Lasso estimator and derive the asymptotic distribution of tests involving an increasing number of slope parameters. Utilizing these results, we construct asymptotically valid confidence intervals for the components of the threshold regression slope coefficients. To complement our asymptotic theory, we conduct simulation studies to demonstrate the performance of our method in finite samples.

WORKING PAPERS

"Investigating Integration and Exchange Rate Pass-Through in World Maize Markets Using Inferential LASSO Methods," with Barry Goodwin, & Mehmet Caner

- **Abstract**: This paper investigates the extent of market integration in the world markets for maize. To address the shortcomings of existing models on spatial market integration, we adopt an approach towards inference and model selection using the desparsified LASSO method for high-dimensional threshold regression. Our results support the integration of global corn markets, especially when the existence of thresholds is accounted for. We identify important relationships between several variables representing domestic and world economic conditions.

"Non-parametric Estimation of Risk Preferences," with Xiaoyong Zheng & Zheng Li

WORK IN PROGRESS

"Effects of Soil Erosion on Mean Yield and Yield Risk," with Roderick Rejesus, Serkan Aglasan, & Zheng Li

"Uniform Inference in High-dimensional Random Coefficient Panel Data Models"

Teaching Experience

Independent Instructor, NC State University   2023

- Principles of Microeconomics: Spring 2023

Graduate Teaching Assistant, NC State University   2018 – 2023

- Fundamentals of Microeconomics (Master-Level): Fall 2020, 2021, 2022
  - * summer math camp and recitations
- Applied Econometrics I (Master-Level): Fall 2018, 2020, 2021
  - * recitations
- Introduction to Commodity Futures Markets:Fall 2022
- Microeconomic II (Doctoral-Level): Spring 2020
- Introduction to Econometric Methods (Master-Level): Spring 2020
- Principles of Microeconomics:Spring 2022, Fall 2019
- Public Finance: Spring 2019

Fellowships, Awards and Grants

Goodnight Doctoral Fellowship, NC State University   2022-Present

- Selected as one of 30 outstanding doctoral students in NC State University
- Guaranteed up to four years

Jenkins Fellowship, NC State University   2023

Economics Graduate Scholarship, Texas A&M University   2016,2017

Presentations

AAEA Annual Meeting (Washington, DC), NC State University   2023

Midwest Econometrics Group Conference (East Lansing, MI), NC State University   2022

Service

Organizer for econometrics graduate students group meetings, NC State University   2021-2022

Other Information

Programming: R, Python, MATLAB, SAS

Language: English(fluent), Mandarin Chinese(native)

References

Prof. Mehmet Caner (Advisor)
Thurman-Raytheon Distinguished Professor
Dept. of Economics
NC State University, Raleigh, NC
mehmet_caner@ncsu.edu
Prof. Roderick Rejesus
Professor
Dept. of Agricultural & Resource Economics
NC State University, Raleigh, NC
rmrejesu@ncsu.edu

Prof. Barry Goodwin
William Neal Reynolds Distinguished Professor
Dept. of Agricultural & Resource Economics
NC State University, Raleigh, NC
bkgoodwi@ncsu.edu