Hongqiang Yan

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Academic Positions

Postdoctoral Research Scholar, Arizona State University — 2024 – Present

- Morrison School of Agribusiness, W. P. Carey School of Business
- Supervisor: Ashok Mishra

Research Fields

Applied Econometrics, Agricultural Economics, Econometric Theory, Machine Learning Applications

Education

Ph.D. in Economics, North Carolina State University — 2018 – 2024

- Dissertation: *"Essays on High-Dimensional Threshold Models"*
- Committee: Mehmet Caner (Chair), Barry Goodwin, Zheng Li, & Ilze Kalnina

Bachelor of Economics in Finance, Beijing Jiaotong University — 2012 – 2016

Working Papers

"Global Maize Market Integration: Exchange Rates, Macroeconomic Factors, and Threshold Effects Using Post-LASSO Inference," with Barry Goodwin, & Mehmet Caner

- **Abstract**: This paper investigates market integration, exchange rate pass-through, and the factors contributing to deviations from perfect integration. Using debiased LASSO for inference in high-dimensional threshold models, we analyze price linkage dynamics and identify key macroeconomic determinants, such as consumer prices and unemployment.

"The Impact of Soil Erosion on Mean Yields and Yield Risk" with Serkan Aglasan, Le Chen, & Roderick Rejesus

- **Abstract**: This study examines the effects of wind and water erosion on U.S. crop yields using panel data. Our results highlight significant reductions in yields and greater yield instability due to erosion, particularly for corn. We explore nonlinear impacts and policy implications for soil conservation strategies.

"Uniform Inference in High-dimensional Threshold Regression Models" with Jiatong Li

- **Abstract**: We develop a framework for uniform inference in high-dimensional threshold regression models. Using debiased LASSO estimators, we establish asymptotic distributions for slope parameters, allowing for robust inference across both linear and threshold models. The method is tested on empirical applications and simulated data.

Work in Progress

"Data-Driven Estimates of Structural Change in the Demand for Multiple Peril Crop Insurance" with Barry Goodwin

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

Teaching Experience

Independent Instructor, NC State University 2023

- Taught Principles of Microeconomics. Developed curriculum, led lectures, and evaluated student performance.

Graduate Teaching Assistant, NC State University 2018 – 2023

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

Fellowships, Awards and Grants

Goodnight Doctoral Fellowship, NC State University 2022 – 2024

- One of 30 recipients selected from doctoral students at NC State University. Guaranteed up to four years.

Jenkins Fellowship, NC State University 2023 – 2024

- Sole recipient selected from final-year doctoral students in the Economics program.

Presentations

AAEA Annual Meeting (New Orleans, LA) 2024

AAEA Annual Meeting (Washington, DC) 2023

Midwest Econometrics Group Conference (East Lansing, MI) 2022

Service

Organizer, Econometrics Graduate Students Brown Bag Meetings, NC State University 2021 – 2022

Other Information

Technical Skills:

- Programming: R (proficient), MATLAB (proficient), Python, Stata

Languages:

- English (Fluent), Mandarin Chinese (Native)

Nationality / Visa Status:

- China / U.S. F-1 Visa OPT