

YINGYAO HU

胡颖尧

CONTACT INFORMATION

E-mail : yhu@jhu.edu
Webpage : <http://www.econ.jhu.edu/people/hu/> (with links to research papers)
Address : Department of Economics, Johns Hopkins University, Wyman Park
Building 544E, 3400 N. Charles Street, Baltimore, MD 21218, USA

PERSONAL INFORMATION

Marital status : Married to Wei with a girl (2008) and two boys (2005, 2012)
Year, place of birth: 1972, Xinjiang, China
Citizenship : People's Republic of China
Immigration status : United States permanent resident

EDUCATION

Ph.D. in Economics (2003), M.S.E. in Math&Stat (2001), Johns Hopkins University
Coursework (1998), Michigan State University
M.A. (1997), Fudan University, School of Economics
B.E. (1994), Tsinghua University, School of Economics and Management

ACADEMIC EXPERIENCE

2015 – present	Professor of Economics, JHU
2011 – 2015	Associate Professor of Economics, with tenure, JHU
2007 – 2011	Assistant Professor of Economics, JHU
2003 – 2007	Assistant Professor of Economics, U Texas-Austin
2008 – present	Research Fellow, IZA, Bonn, Germany
Fall 2010	Visiting Scholar, U Maryland, College Park
Fall 2008	Visiting Scholar, Harvard University

RESEARCH INTERESTS

Econometrics, Empirical Industrial Organization, Labor Economics
Microeconomic models with latent variables, Measurement error models

PROFESSIONAL ACTIVITIES

Associate Editor, *Econometrics Journal*, Jan. 2015 – present
Associate Editor, *Econometric Reviews*, Sept. 2013 – present
Associate Editor, *Frontiers of Economics in China*, 2012 – present
Associate Editor, *Journal of Econometrics*, Jan. 2012 – present
Co-editor (with Tom Wansbeek) of an *Annals of Econometrics* issue on measurement error models, (a special issue of *Journal of Econometrics*), 2014

Member, Scientific Committee of the International Symposium on Econometric Theory and Applications (SETA), 2014-2017
Member, Program Committee of the 10th International Symposium on Econometric Theory and Applications (SETA), 2014
Session organizer, the 2013 Asian Meeting of the Econometric Society
Panelist, *National Science Foundation*, 2011

AWARDS & HONORS

Fellow of the Journal of Econometrics, 2013-
Journal of Population Economics 2013 Kuznets Prize
Journal of Nonparametric Statistics 2010 Best Paper Award

PUBLICATIONS

Identification in nonseparable models with measurement errors and endogeneity, (with Ji-Liang Shiu and Tiemen Woutersen, *Economics Letters*, forthcoming)

A simple estimator for dynamic models with serially correlated unobservables (with Matthew Shum, Wei Tan, and Ruli Xiao), *Journal of Econometric Methods*, forthcoming

Identification and estimation of online price competition with an unknown number of firms (with Yonghong An and Michael Baye, John Morgan and Matthew Shum), *Journal of Applied Econometrics*, forthcoming

Identification and estimation of single index models with measurement error and endogeneity (with Ji-Liang Shiu and Tiemen Woutersen), *Econometrics Journal*, Volume 18, Issue 3 (October 2015), pages 347–362

Closed-form estimation of nonparametric models with non-classical measurement errors (with Yuya Sasaki), *Journal of Econometrics*, vol. 185, issue 2 (April 2015), pages 392-408

Identifying dynamic games with serially-correlated unobservables (with Matthew Shum), *Advances in Econometrics*, vol. 31 (2013), pages 97-113

Nonparametric learning rules from bandit experiments: the eyes have it! (with Yutaka Kayaba and Matthew Shum). *Games and Economic Behavior*, vol. 81, (September 2013), pages 215-231

Identification and estimation of nonlinear dynamic panel data models with unobserved covariates (with Ji-Liang Shiu). *Journal of Econometrics*, vol. 175, issue 2 (August 2013), pages 116-131

Nonparametric identification of first-price auctions with non-separable unobserved heterogeneity (with David McAdams and Matthew Shum). *Journal of Econometrics*, vol. 174, issue 2 (June 2013), pages 186-193.

Misclassification errors and the underestimation of U.S. unemployment rates (with Shuaizhang Feng), *American Economic Review*, vol. 103, issue 2 (April 2013), pages 1054-70.

Nonparametric identification and semiparametric estimation of classical measurement error models without side information (with Susanne Schennach), *Journal of the American Statistical Association*, vol. 108, issue 501 (March 2013), pages 177-186.

Nonparametric identification of dynamic models with unobserved state variables (with Matthew Shum), *Journal of Econometrics*, vol. 171, issue 1 (November 2012), pages 32-44.

Returns to lying? Identifying the effects of misreporting when the truth is unobserved (with Arthur Lewbel), *Frontiers of Economics in China*, vol. 7 (2012), pages 163-192.

Well-posedness of measurement error models for self-reported data (with Yonghong An), *Journal of Econometrics*, vol. 168 (2012), pages 259-269.

Estimation of nonlinear models with mismeasured regressors using marginal information (with Geert Ridder), *Journal of Applied Econometrics*, vol. 27, issue 3 (2012), pages 347-385.

Estimating first-price auctions with an unknown number of bidders: a misclassification approach (with Yonghong An and Matthew Shum), *Journal of Econometrics*, vol. 157 (2010), pages 328-341.

Identification and inference in nonlinear models using two samples with nonclassical measurement errors (with Raymond Carroll and Xiaohong Chen), *Journal of Nonparametric Statistics*, 22 (2010), issue 4, pages 379-399. (Journal of Nonparametric Statistics 2010 Best Paper Award)

Rejoinder: Identification and inference in nonlinear models using two samples with nonclassical measurement errors (with Raymond Carroll and Xiaohong Chen), *Journal of Nonparametric Statistics*, 22 (2010), issue 4, pages 419-423.

On deconvolution as a first stage nonparametric estimator (with Geert Ridder), *Econometric Reviews*, vol. 29 (2010), issue 4, pages 1-32.

The fertility effect of catastrophe: U.S. hurricane births, (with Rick Evans and Zhong Zhao), *Journal of Population Economics*, vol. 23 (2010), issue 1, pages 1-36. (the 2013 Kuznets Prize for the best published article in the Journal of Population Economics during the period 2010-2012)

Bounding the effect of a dichotomous regressor with arbitrary measurement errors (with P. Deng), *Economics Letters*, vol. 105 (2009), issue 3, pages 256-260.

Nonparametric identification and estimation of nonclassical errors-in-variables models without additional information (with Xiaohong Chen and Arthur Lewbel), *Statistica Sinica*, 19 (2009), pages 949-968.

Nonparametric identification of regression models containing a misclassified dichotomous regressor without instruments (with Xiaohong Chen and Arthur Lewbel), *Economics Letters*, vol. 100 (2008), issue 3, pages 381-384.

A note on the closed-form identification of regression models with a mismeasured binary regressor (with Xiaohong Chen and Arthur Lewbel), *Statistics and Probability Letters*, vol. 78 (2008), issue 12, pages 1473-1479.

Instrumental variable treatment of nonclassical measurement error models (with Susanne Schennach), *Econometrica*, vol. 76, no. 1 (2008), pages 195–216.

Identification and estimation of nonlinear models with misclassification error using instrumental variables: A general solution, *Journal of Econometrics*, vol. 144 (2008), issue 1, pages 27-61.

Bounding parameters in a linear regression model with a mismeasured regressor using additional information, *Journal of Econometrics* 133 (2006), issue 1, pages 51-70.

Is area yield insurance competitive with farm yield insurance? (with Barry Barnett, Roy Black, and Jerry Skees) *Journal of Agricultural and Resource Economics*, vol. 30 (2005), no. 2, pages 285-301.

Cooperatives and capital markets: the case of Minnesota-Dakota sugar beet cooperatives, (with J. Roy Black and Barry J. Barnett) *American Journal of Agricultural Economics*, vol. 81 (1999), no. 5, proceedings issue, pages 1240-1246.

Early publications in China include four papers and a book, available upon request.

WORKING PAPERS

Injectivity of a Class of Integral Operators with Compactly Supported Kernels, (with Susanne Schennach and Ji-Liang Shiu), *Revise and Resubmit*

Estimating heterogeneous contributing strategies in threshold public goods provision: A structural analysis (with Yonghong An and Pengfei Liu), *submitted*

Long run trends in unemployment and labor force participation in China (with Shuaizhang Feng and Robert Moffitt)

Simple closed-form estimation of nonlinear latent variable model (with Ji-Liang Shiu and Matthew Shum), *submitted*

Microeconomic models with latent variables: Applications of measurement error models in empirical industrial organization and labor economics, *conditionally accepted at Journal of Econometrics - special issue on measurement errors*

Nonparametric identification using instrumental variables: sufficient conditions for completeness (with Ji-Liang Shiu), *Revise and Resubmit*

Estimating production functions with robustness against errors in the proxy variables (with Guofang Huang and Yuya Sasaki)

Recovering the true distribution from self-reports: true years of education revealed (with Yuya Sasaki), *Revise and Resubmit*

Identification and estimation of semi-parametric censored dynamic panel data models (with Ji-Liang Shiu)

Identifiability and inference of hidden Markov models (with Yonghong An and Matthew Shum)

On misclassification errors in self-reported drug use (with Ryan Bush and Yajing Jiang)

Dynamic discrete choice models with proxies for unobserved technologies (with Yuya Sasaki), *Submitted*

WORK IN PROGRESS

Identification of nonparametric regression models with nonclassical measurement errors (with Susanne Schennach and Ji-Liang Shiu)

How risky is China's shadow banking system: A microeconomic analysis (with Jian Ni and Jiaxiong Yao)

Dynamic models with unobserved state variables and heterogeneity: Time inconsistency in drug compliance (with Yonghong An and Jian Ni)

Estimation of impact of China's one-child policy on human capital (with Zhong Zhao)

Learning of risk preference in auctions: Nonparametric identification and estimation (with Yonghong An)

Identification and estimation of dynamic risk preference in health insurance market (with Yonghong An and Jian Ni)

Instability and self insurance: new evidences from nonparametric analysis (with Robert Moffitt and Yuya Sasaki)

TEACHING

University of Texas:

Fall 2003: ECO 329 (Undergraduate Economic Statistics), ECO 341K (Undergraduate Econometrics)

Fall 2004: ECO 329, ECO 392M.2 (Graduate Econometrics I)

Fall 2005: ECO 329, ECO 392M.2

Spring 2006: ECO 329, Research seminar

Spring 2007: ECO 329, ECO 392M.2, Research seminar

Johns Hopkins University:

Spring 2008: 180.633 (Graduate Econometrics), 180.638 (Graduate Micro-econometrics II)

Spring 2009: 180.633, 180.638

Fall 2009: 180.694 (Applied Micro Workshop)

Spring 2010: 180.633, 180.638

Spring 2011: 180.334 (Undergraduate Econometrics), 180.633, 180.638

Spring 2012: 180.334, 180.633, 180.638

Fall 2012: 180.694

Spring 2013: 180.633, 180.638

Spring 2014: 180.633, 180.638

Spring 2015: 180.633, 180.638

Fall 2015: 180.354 (Econometrics of unobservables)

Spring 2016: 180.633, 180.638

OTHER ACTIVITIES

PhD dissertation primary advisor:

Yonghong An (2011, University of Connecticut; 2014, Texas A&M University)

Ruli Xiao (2014, Indiana University Bloomington)

PhD dissertation committee member:

U Texas: Dong Li, Feng Hong, Xiaolou Yang

JHU: Zhixiang Zhang, Ji-Liang Shiu, Chi Wang, Wendy Chi, Su-Hsin Chang, Haomiao Yu, Xia Zhou, Wei Xiao, Kai Liu, Xiaochen Xu

Administrative duty:

Graduate admissions committee, 2005-2014, 2015(chair)

Recruiting committee, 2007, 2011(chair), 2012(chair)

Grievance committee (Homewood campus), 2011- present

Referee:

American Economic Review, American Journal of Agricultural Economics, Annals of Statistics, Biometrical Journal, Econometrica, Econometrics Journal, Econometric Reviews, Econometric Theory, Economics Letters, European Economic Review, National Science Foundation (panelist & reviewer), International Economic Review, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of

Comparative Economics, Journal of Econometrics, Journal of Labor Economics, Journal of Nonparametric Statistics, Journal of Population Economics, Journal of Statistical Computation and Simulation, Journal of the American Statistical Association, Journal of the Royal Statistical Society, Oxford Bulletin of Economics and Statistics, Psychometrika, Rand Journal of Economics, Research Grants Council of Hong Kong, Review of Economic Studies, Review of Economics and Statistics, Social Sciences and Humanities Research Council of Canada, Statistica Sinica.

Presentations:

2016: U Kentucky, HKUST (scheduled)
2015: NUS, Emory, “G2 at GW” conference at GWU
2014: USC, UCLA, Indiana U, International Symposium on Econometrics at Shanghai University of Economics and Finance
2013: Texas A&M, Rice, U Wisconsin-Madison, Georgetown U, LSE, ES North American Winter Meeting
2012: U Wisconsin-Milwaukee, U Toronto, Boston College, CeMMAP conference "Measurement Error and Related Topics"
2011: 16th World Congress of IEA , U Pittsburgh, U Maryland, Vanderbilt
2010: U Arizona, UT-Austin, Brown, Columbia, USC, UC-Davis, ES World Congress
2009: International Symposium on Econometric Theory and Applications, ES Far East and South Asia Meeting, U Minnesota, U Virginia, U Michigan, NYU
2008: UPenn, ES Far East and South Asia Meeting, PSU, Harvard, UCL, Clark U, MIT, Boston U, Greater New York Econometrics Colloquium, U Montreal
2007: Yale, JHU, ES North American Summer Meeting, UWO, OSU, JHU Economics & Biostatistics Joint Workshop
2006: UT-ITAM conference, SEA annual meeting, ES North American Summer Meeting, NYU, IZA
2005: ES World Congress, Texas Econometrics Camp.
2004: ES North American Summer Meeting, Texas Econometrics Camp, UT-Austin
2003: Georgetown, Queen’s U, UBC, UT-Austin, U Toronto, UWO