Jianhan Zhang

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Research field

Econometric theory; Threshold regression; Semi/non-parametric;

Education

PhD in Economics, University of Guelph	Sep 2019 - Aug 2024(expected)

Committee: Prof.Thanasis Stengos(Chair), Prof.Yiguo Sun
Thesis title: "Endogeneity on Threshold Regression Model"

M.A in Economics	Sep 2016 - August 2019

Central University of Finance and Economics

BA in Economics	Sep 2012 - May 2016

Anhui University of Finance and Economics

Working paper

Endogeneity kink threshold regression model   *Reject, preparing for resubmit at JBES*

Jianhan Zhang, Chaoyi Chen, Yiguo Sun and Thanasis Stengos

- In this paper, we solve the possible endogeneity problem in a kink threshold regression model, where both the threshold variable and regressors are allowed to be endogeneity. We apply a two-step sieve LS estimation and establish a root-n convergence of the parametric estimators(linear coefficients and threshold parameters). Using our model to measure the possible threshold effect of COVID-19 on North America's labor market, we find the negative impact being statistically severe only after the number of COVID-19 cases is above a certain level.

Threshold regression model with mismeasured variables

Jianhan Zhang, Yiguo Sun

- We consider a threshold regression model with possible mismeasured regressors, which is useful for the firm's investment model, as the mismeasurement of Tobin's Q and the possible threshold effect that comes from financial constraints should not be ignored. In econometric theory, we extend the existing linear model by allowing threshold structure and an MoM(Median of Means) robustness estimator to overcome the possible heavy-tailed problem.

Working in progress

Robust Gmm estimator of errors-in-variables model

Jianhan Zhang, Yiguo Sun

Projects

Research Assistant

Pro.Thanasis Stengos	Sum21; Spr22; Spr23; Sum23
Pro.Yiguo Sun	Fall22
Pro.Kurt Annee(UOG)	Sum21
Pro.Fred Liu(UOG)	Sum22
Pro.Hong Li(UOG)	Start Fall23

Book revision	Fall20-Fall21
with Pro.Ray Rees(LMU) and Pro.Mike Hoy(UOG)	Mathematics for Economics 4ed

Referee

Empirical Economics ×2

Teaching

ECON2740 Economic Statistics	*Fall2023*
Seasonal lecturer	

Technical skills

Tools   R, Matlab, Python, Gauss, LaTeX

Language

Chinese   Native
English   Fluent

References

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