Jianhan Zhang

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Research field

Econometric theory; Threshold regression; Semi-/nonparametric;

Education

PhD in Economics, University of Guelph Sep 2019 - Aug 2024(expected)
Committee: Thanasis Stengos, Yiguo Sun
Thesis title: "Endogeneity on Threshold Regression Model"

M.A in Economics Sep 2016 - Aug 2019
Central University of Finance and Economics

BA in Economics Sep 2012 - May 2016
Anhui University of Finance and Economics

Working paper

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.

Endogeneity kink threshold regression model *Prepare for resubmitting 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.

Working in progress

Robust GMM estimator of errors-in-variables model
Jianhan Zhang, Yiguo Sun

Projects

Research Assistant

Prof. Thanasis Stengos	S21; W22; W23; S23
Prof. Yiguo Sun	F22
Prof. Kurt Annee(UOG)	S21
Prof. Fred Liu(UOG)	S22
Prof. Hong Li(UOG)	F23

Book revision F20-F21
with Prof. Ray Rees(LMU) and Prof. Mike Hoy(UOG) Mathematics for Economics 4ed

Referee

Empirical Economics ×2

Teaching interests

Undergraduate *Economic Statistics/ Introduction to Econometric/Financial Econometrics*

Graduate *Econometrics Theory/ Applied Econometrics*

Teaching

ECON2740 Economic Statistics *F23(lecturer)*

Conference

Economic students work shop(Guelph) *W22/W23*

38th Canadian Econometrics Study Group Annual Meeting *F23*

Technical skills

Tools R, Matlab, Python, Gauss, LaTeX

Language

Chinese Native
English Fluent

References

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