## Yan Liu

CONTACT Information Boston University

Department of Economics 270 Bay State Road, Office B21

Boston, MA 02215

Fields of Interests Econometrics

EDUCATION Boston University, Boston, MA

Ph.D., Economics, 2019-Present

Kyoto University, Japan

M.A., Economics (Highest Honors), 2016-2018

Peking University, China

B.A., Economics, 2011–2015 B.S., Statistics, 2012–2015

**PUBLICATIONS** 

Asymptotic Properties of the Maximum Likelihood Estimator in Regime-Switching

Models with Time-Varying Transition Probabilities (with Chaojun Li)

The Econometrics Journal, 26(1): 67-87, 2023

Working Papers Policy Learning under Endogeneity Using Instrumental Variables

Best Second Year Paper, Boston University

Works in Progress Counterfactual Analysis for Semiparametric Panel Multinomial Choice Models

Model Comparison Tests for Incomplete Models (with Hiroaki Kaido)

Work Experience Research Assistant to Hiroaki Kaido Research Assistant to Pierre Perron

Summer 2023

2020-2022

Website: https://liuyan0825.github.io

E-mail: yanliu@bu.edu

TEACHING Experience Graduate Teaching Fellow at Boston University

EC 708 Advanced Econometrics 1 (PhD)
 EC 203 Empirical Economics 1
 EC 505 Elementary Mathematical Economics
 Spring 2021, Spring 2022, Spring 2023
 Fall 2021
 Fall 2020

Graduate Teaching Fellow at Kyoto University

Advanced Microeconomics Spring 2019
 Advanced Econometrics Fall 2018

Undergraduate Teaching Assistant at Peking University

Principles of Financial Economics
 Principles of Economics (I)
 Fall 2014

Fellowships and Awards	IAAE Student Travel Grant Best Second Year Paper Award, Boston University Dean's Fellowship and Assistantship, Boston University	2022 2022 2019–2024
	Research Fellow (DC2) of Japan Society for the Promotion of Science	2019
	Foreign Student Scholarship, Nomura Foundation	2018-2019
	Excellent Master's Thesis Award, Kyoto University	2018
	Asian Future Leaders Scholarship Program, Bai Xian Asia Institute	2016-2018
	Academic Excellence Award, Peking University	2013
	Leo KoGuan Scholarship, Peking University	2013
	Merit Student of Peking University	2012

## Presentations

2023: Econometrics Seminar (Boston University), Greenline Workshop in Econometrics

**2022:** 2022 North American Summer Meeting of the Econometric Society (Miami, FL), IAAE 2022 Annual Conference (London), 2022 Australasia Meeting of the Econometric Society (virtual), 16th International Symposium on Econometric Theory and Applications (virtual), Young Economist Symposium 2022 (New Haven, CT), Midwest Econometrics Group 2022 Conference (East Lansing, MI)

**2021:** Econometrics Seminar (Boston University)

ICBC Scholarship, Peking University

**2019:** 2019 Asia Meeting of the Econometric Society (Xiamen), Cemmap/WISE Workshop on Advances in Econometrics (Xiamen, poster)

**2018:** 2018 Asian Meeting of the Econometric Society (Seoul), 2018 Japanese Economic Association Spring Meeting (Kobe, poster), Brown Bag Lunch Workshop (Kyoto University), Workshop on Recent Developments in Econometric Theory and Its Applications 2018 (Kyoto University), 12th Japanese Statistical Society Spring Meeting (Tokyo, poster), Kansai Econometrics Meeting (Kobe)

2017: Econometrics Seminar (Kyoto University)

## Miscellaneous

Languages: English, Chinese, Japanese

Programming: Matlab, Python, R, Stata

Organizer: BU Econometrics Reading Group (Fall 2021–Spring 2023)

Citizenship: China

2012