YE YANG

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EDUCATION

City University of New York Graduate Center New York, NY *05/2021(expected)*
Ph.D. in Economics (GPA: 3.89/4.0)
Committee: Wim P. Vijverberg (Co-Chair), Suleyman Taspinar(Co-chair), Sebastiano Manzan
Dissertation title: Essays in Matrix Exponential Spatial Specification

University of Miami, Miami, FL *05/2015*
M.A. in Economics

University of Central Florida, Orlando, FL *08/2013*
M.S. in Mathematics

State University of New York at Albany, Albany, NY *08/2010*
M.A. in Economics

Zhejiang Gongshang University (ZJSU), Hangzhou, China *06/2009*
B.A. in International Economics and Trade
Exchange Certificate, SUNY Oswego, Oswego, NY (08/2008-05/2009)

RESEARCH INTERESTS

Spatial Econometrics, panel data, applied macroeconometrics, regional economics

WORKING PAPERS

[1] *"Unified M-estimation of Matrix Exponential Spatial Dynamic Specification"* (**Job Market Paper**)

Abstract: In this paper unified M-estimation method is proposed for the matrix exponential spatial dynamic panel specification (MESDPS) with fixed effect in short panels. The quasi-maximum likelihood (QML) estimation for dynamic panel data (DPD) model has long been known to have the initial condition specification difficulty, which leads to bias and inconsistency. The MESDPS also suffers from this problem. The initial-condition free M- estimator in this paper solves this problem and is proved to be consistent and asymptotic normal. An outer product of martingale difference (OPMD) estimator for the variance-covariance (VC) matrix of the M-estimator is also derived. MESDPS with a matrix exponential spatial specification (MESS) in the dependent variable, the lagged dependent variable and the disturbances are represented by MESDPS(1,1,1). Monte Carlo experiments results for finite sample properties of the M-estimator and the OPMD estimator of MESDPS(1,1,1) are reported. The model and its submodels are applied to US outward FDI data to show its validity.

[2] *"An M-estimator for Matrix Exponential Spatial Specification with Autoregressive-type Dynamic Effects"*

[3] *"GMM Inference in Matrix Exponential Spatial Specification"* (with Wim P. Vijverberg)

[4] *"GMM Estimation of Higher Order Matrix Exponential Spatial Specification"*

[5] *"Model Selection for Matrix Exponential Spatial Specification"* (with Suleyman Taspinar and Osman Dogan)

TEACHING EXPERIENCE

Instructor

- Business Statistics, Baruch College — Fall 2020
- Statistical Analysis in Economics and Finance, Baruch College — Spring 2020
- Intro to Econometrics/Econometrics (combined section), Queens College — Spring 2020
- Business Statistics, Baruch College — Fall 2019
- Intro to Econometrics/Econometrics (combined section), Queens College — Fall 2019
- Business Statistics, Baruch College — Spring 2019
- Intro to Econometrics/Econometrics (combined section), Queens College — Spring 2019
- Statistical Decision Making, Fordham University — Fall 2018
- Intro to Econometrics/Econometrics (combined section), Queens College — Fall 2018
- Intro to Econometrics/Econometrics (combined section), Queens College — Spring 2018

Teaching Assistant

- Price Theory, Queens College — Fall 2017

CONFERENCE PRESENTATIONS AND ACTIVITIES

[1] Presenter, New York Camp Econometrics XV poster-session, *GMM Inference in Matrix Exponential Spatial Specification* (postponed from 04/2020) 04/2021

[2] Presenter, XIV World Conference of the Spatial Econometrics Association, *GMM Inference in Matrix Exponential Spatial Specification* (Cancelled) 11/2020

[3] Presenter, Missouri Valley Economics Association 57th Annual Conference, *Unified M-estimation of Matrix Exponential Spatial Dynamic Specification* 10/2020

[4] Presenter, City University of New York Graduate Center dissertation seminar, *Unified M-estimation of Matrix Exponential Spatial Dynamic Specification* 09/2020

[5] Attendant, Summer School in Econometrics and Statistics, Xiamen University 07/2019

[6] Attendant, Asia Meeting of the Econometric Society (AMES), Xiamen University 06/2019

[7] HSBC "Youth Financial Leadership" Summer Camp, Peking University (sponsored) 07/2009

GRANTS AND FELLOWSHIPS

Graduate Center Fellowship, CUNY Graduate Center 2016 - 2021
Doctoral Student Research Grant, CUNY Graduate Center 2018 - 2019
Second and third price scholarships, ZJSU 2005 - 2008

MISCELLANEOUS

Programming

Matlab, STATA, R, LaTeX

Certificates and awards

- SAS Certified Base Programmer for SAS 9
- SAS Certified Advanced Programmer for SAS 9
- Certificate of Shanghai Interpretation Accreditation Test (Intermediate Level)
- Passed written part of Shanghai Interpretation Accreditation Test (advanced level)
- Special award in "21st Century Lenovo Cup" English-speaking competition at ZJSU

Languages

Chinese (Native), English (Fluent)

REFERENCES

Prof. Wim P. Vijverberg (Co-chair)
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