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References

Miguel A. Delgado (Supervisor)	Carlos Velasco	Juan Carlos Escanciano
Professor of Economics	Professor of Economics	Professor of Economics
Universidad Carlos III de Madrid	Universidad Carlos III de Madrid	Universidad Carlos III de Madrid
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Education

- Ph.D in Economics, Universidad Carlos III de Madrid, Spain, 2015-
- MRes in Economics Analysis, Universidad Carlos III de Madrid, Spain, 2013-2015
- MSc in Economics, Barcelona Graduate School of Economics, Spain, 2012-2013
- BSc in Economics, Southwestern University of Finance and Economics, China, 2008-2012

Research interests

- Micro-econometrics, Point Process, Duration Analysis

Research

- *The Strategic Behaviour in Work Absence: A Dynamic View* (Job Market Paper)

  > We use the self-exciting processes to study individuals' absence behaviours. Such behaviours are dynamic and strategical because of the firm's absence regulation, where a worker's absence records determine her absence benefit. The self-exciting process has a compensator that is conditioned on a self-generated filtration and hence is state-dependent. It enables us to include the individual's absence records into the model. We decompose an absence into an incidence event ('asking for absence') and a recovery event ('returning to work'). For each absence, we also distinguish short-term from long-term. Using firm-level data, we find that workers do consider absence records when they have short-term incidence and recovery events, but this is not the case for long-term events. Inspired by the empirical results, we build a simple economic model.

- *The Cost-Sharing, Shadow Price and Cluster in Medical Care Utilization: A Self-Exciting Perspective*

  > In this paper, a self-exciting counting process modelling method is proposed to study the frequency of the medical care service utilization when cost-sharing tools like out-of-pocket cap is included in the health insurance policy. This modelling strategy enables researchers to investigate individual's dynamic behaviour in a more detailed way. Specifically, for each individual, every doctor visiting record is represented as a point in a self-exciting counting process. Cost associated with each visiting is included in this counting process as a mark. History information that included in this self-exciting counting process permits us not only to study the dynamic structure of the process, to characterise the shadow price that is generated by the cost-sharing tools, but also to measure the true state dependency (one way to characterize the unobserved heterogeneity). The parametric cumulative intensity which equals the mean of the underling counting process is our estimating object. A minimum distance method is employed to find the estimators. Using the Rand Health Insurance Experiment data, we find that individuals respond

> to the change of shadow price. Moreover, we use a mature cluster analysis algorithm and find out that compare to the free plan, cost-sharing insurance plan with deductibles suppress the use of medical service by limiting the number of clusters as well as the follow-up visiting within each cluster.

Academic & Teaching Experience

- TA for Economics of European Integration (undergraduate level), Universidad Carlos III de Madrid, Spain,2017-2018
- TA for Principle of Economics (undergraduate level), Universidad Carlos III de Madrid, Spain, 2015-2016, 2016-2017
- TA for Intermediate Microeconomics (undergraduate level), Universidad Carlos III de Madrid, Spain, 2014~2015
- TA for International Trade (undergraduate level), Universidad Carlos III de Madrid, Spain, Fall 2014

Conference & Seminar

- 2018
  - *Conference*: IAAE Montreal
  - *Seminar*: UC3M Ph.D. Workshop, LSE-Cambridge-UC3M Econometrics Ph.D. Students Workshop, ENTER Seminar Mannheim (scheduled)
- 2017
  - *Conference*: EEA-ESEM Lisbon
  - *Seminar*: UC3M Ph.D. Workshop
- 2016
  - *Seminar*: UC3M Ph.D. Workshop, ENTER Jamboree Madrid (as discussant)
- Pre-Doctor
  - The XXVII IUSSP International Population Conference, Busan, Republic of Korean, 2013
  - The ENRSP International Conference *Old Age Crisis and Pension Reform - Where do we stand ?* ,Poznan,Poland. 2012

Scholarship & Honor

- Champion, Econometric Game 2018 Edition, Amsterdam, Apr,2018
- Spanish FPI scholarship, Spain, 2015-2019
- Graduate Program Scholarship, UC3M, Spain, 2014-2015

Computer Skills

- Python, R, Matlab, Linux Shell

Language

- Chinese(native), English(fluent)