CURRICULUM VITAE
YANQIN FAN

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POST-SECONDARY EDUCATION

1990 Ph.D. in Economics at the University of Western Ontario, London, Ontario, Canada.
1987 M.A. in Economics at the University of Western Ontario, London, Ontario, Canada.
1985 B.Sc. in Mathematics at Jilin University, Changchun, Jilin, China.

HONOURS AND AWARDS

2001 Econometric Theory Multa Scripsit Award.
1990 T. Merritt Brown Thesis Prize, the University of Western Ontario.
1988-1989 Ontario Graduate Scholarship.
1989 Best Third Year Paper Award, Department of Economics, the University of Western Ontario.

RESEARCH GRANTS

2003-2006	National Science Foundation	$90,111.00
2001-2004	Social Sciences and Humanities Research Council of Canada (declined)	$62,500.00
1998-2002	Natural Sciences and Engineering Research Council of Canada	$68,475.00
1997-2000	Social Sciences and Humanities Research Council of Canada	$51,000.00
1994-1997	Social Sciences and Humanities Research Council of Canada	$43,800.00
1994-1998	Natural Sciences and Engineering Research Council of Canada	$48,000.00
1993-1994	University of Windsor Research Board	$ 2,000.00
1991-1994	Natural Sciences and Engineering Research Council of Canada	$39,000.00
1990-1991	University of Windsor Research Board	$ 2,000.00

PROFESSIONAL AFFILIATIONS AND SERVICE

Member of

Midwest Economic Association	2001---2001
Econometric Society	1991---2001
American Statistical Association	1991---2001
The Institute of Mathematical Statistics	1991---2001

Member of the Program Committee for 1994 and 2000 Canadian Econometric Study Group Meetings.

Review for

Econometrica;	Journal of the American Statistical Association;
Econometric Theory;	Journal of Multivariate Analysis;
Journal of Nonparametric Statistics;	Journal of Econometrics;
Statistics and Probability Letters;	Journal of Statistical Planning and Inference;
Econometric Reviews;	Journal of Computational Statistics and Data Analysis;
Journal of Quantitative Economics;	Social Sciences and Humanities Research Council of Canada;
Canadian Journal of Statistics;	International Economic Review;
Empirical Economics;	IEEE Transactions on Neural Networks;
The Econometrics Journal;	The National Security Agency;
The Annals of Statistics.	

EDITORIAL BOARD

Journal of Nonparametric Statistics, 2003-
The Annals of Economics and Finance, 2001-

INTERNAL SERVICE

Director of Graduate Studies, Vanderbilt University, 2002-present;
Member of Senior Recruitment Committee, Vanderbilt University, 2001-2003;
Frequent Member of Economics Department Appointments Committee, Promotion and Tenure Committee, and Graduate Committee, University of Windsor, 1989-2001;
Member of Economics Department Head Search Committee, University of Windsor, 1994 and 2001;
Economics Department Seminar Coordinator, University of Windsor, 1997-2001.

PUBLICATIONS

1 "A Wavelet Solution to the Spurious Regression of Fractionally Differenced Processes," (with Brandon Whitcher), forthcoming in Applied Stochastic Models in Business and Industry, 2003.

2 "Evaluating Density Forecasts via the Copula Approach,"(with Xiaohong Chen), forthcoming in Finance Research Letters, 2003.

3 "A New Kernel-Based Method for Estimating Additive Partially Linear Models," (with Qi Li), forthcoming in Statistica Sinica, 2003.

4 "n the Approximate Decorrelation Property of the Discrete Wavelet Transform for Fractionally Differenced Processes," forthcoming in IEEE Transactions on Information Theory, 2003.

5 "Some Higher Order Theory for Consistent Nonparametric Model Specification Test," (with Oliver Linton) Journal of Statistical Planning and Inference, 109, 125-154, 2003.

6 "A Consistent Model Specification Test Based on Kernel Sum of Squares of Residuals," (with Qi Li), forthcoming in Econometric Reviews, 2002.

7 “A Consistent Test for the Parametric Specification of the Hazard Function,” (with Paul Rilstone) Annals of Economics and Finance, 2, 77-96, 2001.

8 “Optimal Bandwidths for Kernel Density Estimators of Functions of Observations,” (with Ibrahim Ahmad) Statistics and Probability Letters, 51, 245-251, 2001.

9 “Consistent Model Specification Tests: Kernel-Based Tests Versus Bierens' ICM Tests,” (with Qi Li) Econometric Theory, 16, 1016-1041, 2000.

10 “Asymptotic Normality of a Combined Regression Estimator,” (with A. Ullah) Journal of Multivariate Analysis, 71, 191-240, 1999.

11 “Root-N-Consistent Estimation of Partially Linear Time Series Models,” (with Qi Li) Journal of Nonparametric Statistics, 11, 251-269, 1999.

12 “On Goodness-of-fit Tests for Weakly Dependent Processes Using kernel Method,” (with Aman Ullah) Journal of Nonparametric Statistics, 11, 337-360, 1999.

13 “Consistent Hypotheses Tests in Nonparametric and Semi-parametric Models for Econometric Time Series,” (with Xiaohong Chen) Journal of Econometrics, 91, 373-401, 1999.

14 “Central Limit Theorems for Degenerate *U*-statistics of Absolutely Regular Processes with Applications to Model Specification Testing,” (with Qi Li) Journal of Nonparametric Statistics, 10, 245-271, 1999.

15 “A Data-Driven Test for Dispersive Ordering,” Statistics and Probability Letters, 41, 331-336, 1999.

16 “Goodness-of-fit Tests Based on Kernel Density Estimators With Fixed Smoothing Parameters,” Econometric Theory, 14, 604-621, 1998.

17 “A Consistent Nonparametric Test for Linearity of AR(p) Models,” (with Q. Li) Economics Letters, 55, 53-59, 1997.

18 “A Simple Test for a Parametric Single Index Model,” (with Z. Liu) Journal of Quantitative Economics, 13, 95-103, 1997.

19 “Goodness-of-fit Tests for a Multivariate Distribution by the Empirical Characteristic Function,” Journal of Multivariate Analysis, 62, 36-63, 1997.

20 “A Note on Asymptotic Normality for De-convolution Kernel Density Estimators,” (with Y. Liu) Sankhya, Series A, 59, 138-141, 1997.

21 “Consistent Model Specification Tests: Omitted Variables and Semi-parametric Functional Forms,” (with Qi Li) Econometrica, 64, 865-890, 1996.

22 “Semi-parametric Estimation of Stochastic Production Frontiers,” (with Qi Li and Alfons Weersink) Journal of Business and Economic Statistics, 14(4), 460-468, 1996.

23 “A Consistent Nonparametric Test of Symmetry in Linear Regression Models,” (with R. Gencay) Journal of the American Statistical Association, 90, 551-557, 1995.

24 “Average Derivative Estimation with Errors-in-Variables,” Journal of Nonparametric Statistics, 4, 395-407, 1995.

25 “Bootstrapping a Consistent Nonparametric Goodness-of-Fit Test,” Econometric Reviews, 14(3), 367-382, 1995.

26 “Bootstrapping the J-type Tests for Non-nested Regression Models,” (with Qi Li) Economics Letters, 48, 107-112, 1995.

27 “Root-N-Consistent Semi-parametric Regression with Conditionally Heteroscedastic Disturbances,” (with Qi Li and Thanasis Stengos) Journal of Quantitative Economics, 11(1), 229-240, 1995.

28 “Testing the Goodness-of-Fit of a Parametric Density Function by Kernel Method,” Econometric Theory, 10, 316-356, 1994.

29 “Hypotheses Testing based on Modified Nonparametric Estimation of an Affinity Measure between Two Distributions,” (with Ramazan Gencay) Journal of Nonparametric Statistics, 2, 389-403, 1993.

30 “Consistent Nonparametric Multiple Regression for Dependent Heterogeneous Processes: The Fixed Design Case,” Journal of Multivariate Analysis, 33 (1), 72-88, 1990.

CONFERENCE PRESENTATIONS AND INVITED SEMINARS

“Maximization by part, consistency and Fisher information in likelihood inference,” (with Peter Song and Jack Kalbfleisch), presented at the AEA meetings in San Diego, January 2004.

“Simple Tests for Models of Dependence Between Financial Time Series: with Application U.S. Equity Returns and Exchange Rates,” (with Xiaohong Chen and Andrew Patton), presented at

1) the International Conference on Dependence Modelling for Credit Portfolios in September, 2003 in Venice,
2) Department of Economics, Texas A&M University in October, 2003.

“Semiparametric Estimation of Copula-Based Time Series Models,” (with Xiaohong Chen), presented at

1) AEA meetings in Washington, January, 2003,
2) Department of Statistics, University of Central Florida in January, 2003,
3) Department of Economics, Indiana University in April, 2003,
4) The Financial Econometrics Conference in May, 2003 in Montreal.

“Evaluating Density Forecasts via the Copula Approach,” (with Xiaohong Chen), presented at

1) University of California at Riverside on Oct. 14, 2002,
2) Southern Economics Association Meetings in November, 2002.

“A Wavelet Solution to the Spurious Regression of Fractionally Integrated Processes,” (with Brandon Whitcher), presented at

1) the Midwest Economics Association Meetings held in Cleveland from March 28 to March 31, 2001,
2) Indiana University on April 16, 2002.

“An Asymptotically Efficient Wavelet Estimator of the Partial Linear Model,” presented in the special invited session on wavelets at the International Conference on Statistics in the 21st Century held at University of Maine from June 29 to July 1, 2000.

“Wavelets and Their Applications,” presented at

1) The University of British Columbia on March 31, 2000,
2) University of Michigan on April 13, 2000,
3) University of Montreal on April 20, 2000,
4) Penn State University on April 28, 2000.

"Asymptotic Normality of a Combined Regression Estimator," (with Aman Ullah), presented at
1) Symposium on Nonparametric Functional Estimation at CRM, University of Montreal on Oct. 14, 1997,
2) McGill University in Oct. 1997.

"Some Higher Order Theory for A Consistent Nonparametric Model Specification Test," (with Oliver Linton). Presented at the North American Summer Meeting of the Econometric Society at Cal-Tech in June 1997.

"Consistent Model Specification Tests: Kernel Based Tests Versus Bierens' ICM Tests," (with Qi Li), presented at
1) Yale University in April 1996,
2) the North American Summer Meeting of the Econometric Society in June 1996,
3) the Canadian Econometric Study Group Meeting in Sept. 1996,
4) the first Statistics Symposium at Northern Illinois University in September 1996,
5) University of Michigan in November 1996,
6) University of Chicago in January 1997,
7) York University in March 1997,
8) University of Western Ontario in March 1997,
9) University of Southern California, 1997.

"Goodness-of-fit Tests Based on Kernel Density Estimators with Fixed Smoothing Parameters," presented at University of Western Ontario in October 1994.

"Testing the Goodness-of-Fit of a Parametric Density Function by Kernel Method," presented at
1) University of California at Riverside in March 1994,
2) University of Waterloo in Oct. 1994.

"The Asymptotic Expansion of Kernel Sum of Squared Residuals and its Applications in Hypotheses Testing," (with Qi Li), presented at the Canadian Econometric Study Group Meeting in Oct. 1993.

"Hypotheses Testing based on Modified Nonparametric Estimation of an Affinity Measure between Two Distributions," (with Ramo Gencay), presented at
1) the Meeting of the Canadian Economic Association in June 1992,
2) University of Guelph in 1992,
3) University of Western Ontario, Oct. 1992.

"A Direct Way to Formulate Indirect Estimators of Average Derivatives," presented at the North American Summer Meeting of the Econometric Society, 1991.

PAPERS UNDER REVIEW

1. "Semiparametric Estimation of Copula-Based Time Series Models," (with Xiaohong Chen), 2003

2. “Maximization by part, consistency and Fisher information in likelihood inference,” (with Peter Song and Jack Kalbfleisch), 2003
3. “A Nonparametric Bootstrap Test of Conditional Distributions,” (with Qi Li and Insik Min), 2003
4. “Simple Tests for Models of Dependence Between Financial Time Series: with Applications to U.S. Equity Returns and Exchange Rates,” (with Xiaohong Chen and Andrew Patton), 2004
5. “Estimation and Model Selection of Semiparametric Copula-Based Multivariate Dynamic Models Under Copula Misspecification,” (with Xiaohong Chen), 2004

WORK IN PROGRESS

1. “Pseudo-Likelihood Ratio Tests for Model Selection in Semiparametric Multivariate Copula Models,” (with Xiaohong Chen), in process.
2. “Efficient Semiparametric Estimation of Copulas,” (with Xiaohong Chen), in process.
3. “Specification and Estimation of A New Class of Semiparametric Copula-based Multivariate Dynamic Models,” (with Xiaohong Chen), in process.
4. “Tests for Comparing Copula Models for Bivariate Failure-Time Data,” (with Xiaohong Chen), in process.
5. “A Reliable Data-Based Bandwidth Selection Method for Kernel Estimation of Counterfactual Densities,” (with Aman Ullah), in process.
6. “Adaptive Estimates of Integrated Squared Density Derivatives for Stratified Simple Random Samples,” (with Dongming Zhu), in process.

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TEACHING AND PROFESSIONAL EXPERIENCE

September 2001-present, Professor of Economics, Vanderbilt University
July 1998 – June 2001, Professor of Economics, University of Windsor
July 1994 - June 1998 , Associate Professor of Economics, University of Windsor
July 1989 - June 1994 , Assistant Professor of Economics, University of Windsor
May 1989 - June 1989, Instructor in Math Economics, University of Western Ontario