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CURRICULUM VITAE
YANQIN FAN

Office: Department of Economics, Vanderbilt University, Box 1819 Station B, Nashville, TN 37235-1819
Tel: (615) 322-3796 Fax: (615) 343-8495 E-mail: yanqin.fan@vanderbilt.edu

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.

RESEARCH GRANTS

2003-2006	National Science Foundation
2001-2004	Social Sciences and Humanities Research Council of Canada (declined)
1998-2002	Natural Sciences and Engineering Research Council of Canada
1997-2000	Social Sciences and Humanities Research Council of Canada
1994-1997	Social Sciences and Humanities Research Council of Canada
1994-1998	Natural Sciences and Engineering Research Council of Canada
1991-1994	Natural Sciences and Engineering Research Council of Canada

EDITORIAL BOARD

Econometric Theory, 2006-
Journal of Financial Econometrics, 2005-
Journal of Nonparametric Statistics, 2003-
The Annals of Economics and Finance, 2001-

PUBLICATIONS

1 "Efficient Estimation of Semiparametric Multivariate Copula Models," (with Xiaohong Chen and Viktor Tsyrennikov), forthcoming in Journal of the American Statistical Association, 2006.

2 "Estimation and Model Selection of Semiparametric Copula-Based Multivariate Dynamic Models Under Copula Misspecification," (with Xiaohong Chen), forthcoming in Journal of Econometrics, 2005.

3 "A Nonparametric Bootstrap Test of Conditional Distributions," (with Qi Li and Insik Min), forthcoming in Econometric Theory, 2005.

4 "Semiparametric Estimation of Copula-Based Time Series Models," (with Xiaohong Chen), forthcoming in Journal of Econometrics, 2005.

5 “Pseudo-Likelihood Ratio Tests for Model Selection in Semiparametric Multivariate Copula Models,” (with Xiaohong Chen), The Canadian Journal of Statistics 33, 389-414, 2005.

6 “Maximization by Parts in Likelihood Inference,” (with Peter Song and Jack Kalbfleisch), Journal of the American Statistical Association 100, 1145-1158, 2005; Rejoinder to Discussants, Journal of the American Statistical Association 100, 1164-1167, 2005.

7 “Nonlinearity in Medical Expenditure: A New Semiparametric Approach,” (with D. Li and Q. Li), Applied Economics 36, 911-916, 2004.

8 “Evaluating Density Forecasts via the Copula Approach,” (with Xiaohong Chen), Finance Research Letters 1, 74-84, 2004.

9 “A Wavelet Solution to the Spurious Regression of Fractionally Differenced Processes,” (with Brandon Whitcher), Applied Stochastic Models in Business and Industry 19, 171-183, 2003.

10 “A Kernel-Based Method for Estimating Additive Partially Linear Models,” (with Qi Li), Statistica Sinica 13, 739-762, 2003.

11 “On the Approximate Decorrelation Property of the Discrete Wavelet Transform for Fractionally Differenced Processes,” IEEE Transactions on Information Theory 49, 516-521, 2003.

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

13 “A Consistent Model Specification Test Based on Kernel Sum of Squares of Residuals,” (with Qi Li), Econometric Reviews 21, 337-352, 2002.

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

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

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

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

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

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

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

21 “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.

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

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

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

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

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

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

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

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

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

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

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

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

34 “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.

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

36 “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.

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

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

Undergraduate courses taught: Statistical Methods I and II, Advanced Econometrics I and II.
Graduate courses taught: Econometrics I and II, Nonparametric and Semi-parametric Econometrics, Time Series Econometrics.