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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.

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.

HONOURS AND AWARDS

2009 Winner of Chancellor's Award for Research, Vanderbilt University
2008 Winner of the Arnold Zellner Award of Journal of Econometrics for the Best Theory
Paper Published in 2006 and 2007 for the Paper: "Estimation of Copula-based
Semiparametric Time Series Models" (joint with Xiaohong Chen).
2001 Econometric Theory Multa Scripsit Award.
1990 T. Merritt Brown Thesis Prize, the University of Western Ontario.

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

Journal of Econometrics, 2009-
Econometric Theory, 2006-
Journal of Financial Econometrics, 2005-
Journal of Nonparametric Statistics, 2003-
The Annals of Economics and Finance, 2001-

PH. D. COMMITTEES (Chair)

Sang Soo Park (2008, first placement: tenure-track assistant professor, Department of Economics, University of North Carolina at Chapel Hill), Department of Economics, Vanderbilt University

Jisong Wu (2009, first placement: tenure-track assistant professor, Department of Economics, Indiana University-Purdue University, Indianapolis), Department of Economics, Vanderbilt University

PUBLICATIONS

- 46 “Partial Identification of the Distribution of Treatment Effects in Switching Regime Models and its Confidence Sets,” (with Jisong Wu), forthcoming in the Review of Economic Studies, 2009.
- 45 “Wavelet-Based Tests for Unit Root,” (with Ramo Gencay), forthcoming in Econometric Theory, 2009.
- 44 “Partial Identification of the Distribution of Treatment Effects and its Confidence Sets,” (with Sang Soo Park), forthcoming in Advances in Econometrics, 2009.
- 43 “Sharp Bounds on the Distribution of Treatment Effects and Their Statistical Inference,” (with Sang Soo Park), forthcoming in Econometric Theory, 2009.
- 42 “Copulas,” forthcoming in Encyclopedia of Quantitative Finance, 2009.
- 41 “Estimation and Model Selection of Semiparametric Multivariate Survival Functions Under General Censorship,” (with Xiaohong Chen, Demian Pouzo, and Zhiliang Ying), forthcoming in Journal of Econometrics, 2009.
- 40 “Statistical Inference for Multivariate Residual Copula of GARCH Models,” (with Ngai-Hang Chan, Jian Chen, Xiaohong Chen and Liang Peng), Statistica Sinica 19, 53-70, 2009.
- 39 “Test Statistics,” International Encyclopedia of the Social Sciences, 2nd edition, Editor in Chief, William A. Darity, Jr., 2007.
- 38 “Model Selection Test for Bivariate Failure-Time Data,” (with Xiaohong Chen), Econometric Theory 23, 414-439, 2007.
- 37 “Efficient Estimation of Semiparametric Multivariate Copula Models,” (with Xiaohong Chen and Viktor Tsyrennikov), Journal of the American Statistical Association 101, 1228-1240, 2006.
- 36 “Estimation and Model Selection of Semiparametric Copula-Based Multivariate Dynamic Models Under Copula Misspecification,” (with Xiaohong Chen), Journal of Econometrics 135, 125-154, 2006.

- 35 “A Nonparametric Bootstrap Test of Conditional Distributions,” (with Qi Li and Insik Min), Econometric Theory 22, 587-613, 2006.
- 34 “Semiparametric Estimation of Copula-Based Time Series Models,” (with Xiaohong Chen), Journal of Econometrics 130, 307-335, 2006.
- 33 “Pseudo-Likelihood Ratio Tests for Model Selection in Semiparametric Multivariate Copula Models,” (with Xiaohong Chen), The Canadian Journal of Statistics 33, 389-414, 2005.
- 32 “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.
- 31 “Nonlinearity in Medical Expenditure: A New Semiparametric Approach,” (with D. Li and Q. Li), Applied Economics 36, 911-916, 2004.
- 30 “Evaluating Density Forecasts via the Copula Approach,” (with Xiaohong Chen), Finance Research Letters 1, 74-84, 2004.
- 29 “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.
- 28 “A Kernel-Based Method for Estimating Additive Partially Linear Models,” (with Qi Li), Statistica Sinica 13, 739-762, 2003.
- 27 “On the Approximate Decorrelation Property of the Discrete Wavelet Transform for Fractionally Differenced Processes,” IEEE Transactions on Information Theory 49, 516-521, 2003.
- 26 “Some Higher Order Theory for Consistent Nonparametric Model Specification Test,” (with Oliver Linton) Journal of Statistical Planning and Inference, 109,125-154, 2003.
- 25 “A Consistent Model Specification Test Based on Kernel Sum of Squares of Residuals,” (with Qi Li), Econometric Reviews 21, 337-352, 2002.
- 24 “A Consistent Test for the Parametric Specification of the Hazard Function,” (with Paul Rilstone) Annals of Economics and Finance, 2, 77-96, 2001.
- 23 “Optimal Bandwidths for Kernel Density Estimators of Functions of Observations,” (with Ibrahim Ahmad) Statistics and Probability Letters, 51, 245-251, 2001.
- 22 “Consistent Model Specification Tests: Kernel-Based Tests Versus Bierens' ICM Tests,” (with Qi Li) Econometric Theory, 16, 1016-1041, 2000.
- 21 “Asymptotic Normality of a Combined Regression Estimator,” (with A. Ullah) Journal of Multivariate Analysis, 71, 191-240, 1999.
- 20 “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.
- 18 “Consistent Hypotheses Tests in Nonparametric and Semi-parametric Models for Econometric Time Series,” (with Xiaohong Chen) Journal of Econometrics, 91, 373-401, 1999.
- 17 “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.
- 16 “A Data-Driven Test for Dispersive Ordering,” Statistics and Probability Letters, 41, 331-336, 1999.

- 15 “Goodness-of-fit Tests Based on Kernel Density Estimators With Fixed Smoothing Parameters,” Econometric Theory, 14, 604-621, 1998.
- 14 “A Consistent Nonparametric Test for Linearity of AR(p) Models,” (with Q. Li) Economics Letters, 55, 53-59, 1997.
- 13 “A Simple Test for a Parametric Single Index Model,” (with Z. Liu) Journal of Quantitative Economics, 13, 95-103, 1997.
- 12 “Goodness-of-fit Tests for a Multivariate Distribution by the Empirical Characteristic Function,” Journal of Multivariate Analysis, 62, 36-63, 1997.
- 11 “A Note on Asymptotic Normality for De-convolution Kernel Density Estimators,” (with Y. Liu) Sankhya, Series A, 59, 138-141, 1997.
- 10 “Consistent Model Specification Tests: Omitted Variables and Semi-parametric Functional Forms,” (with Qi Li) Econometrica, 64, 865-890, 1996.
- 9 “Semi-parametric Estimation of Stochastic Production Frontiers,” (with Qi Li and Alfons Weersink) Journal of Business and Economic Statistics, 14(4), 460-468, 1996.
- 8 “A Consistent Nonparametric Test of Symmetry in Linear Regression Models,” (with R. Gencay) Journal of the American Statistical Association, 90, 551-557, 1995.
- 7 “Average Derivative Estimation with Errors-in-Variables,” Journal of Nonparametric Statistics, 4, 395-407, 1995.
- 6 “Bootstrapping a Consistent Nonparametric Goodness-of-Fit Test,” Econometric Reviews, 14(3), 367-382, 1995.
- 5 “Bootstrapping the J-type Tests for Non-nested Regression Models,” (with Qi Li) Economics Letters, 48, 107-112, 1995.
- 4 “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.
- 3 “Testing the Goodness-of-Fit of a Parametric Density Function by Kernel Method,” Econometric Theory, 10, 316-356, 1994.
- 2 “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.
- 1 “Consistent Nonparametric Multiple Regression for Dependent Heterogeneous Processes: The Fixed Design Case,” Journal of Multivariate Analysis, 33 (1), 72-88, 1990.

PAPERS UNDER REVIEW

1. “Confidence Sets for the Quantile of Treatment Effects,” (with Sang Soo Park), to be revised and resubmitted to Journal of Econometrics, 2009.
2. “A New Class of Asymptotically Efficient Estimators for Moment Condition Models,” (with Tong Li), to be revised and resubmitted to Journal of Econometrics, 2009.
3. “Confidence Sets for Parameters Defined by Conditional Moment Inequalities/Equalities,” submitted, 2008.
4. “Simple Estimators of Switching Regimes Models with Normal Mean-Variance Mixture Copulas and Average Treatment Effects,” (with Jisong Wu), submitted, 2009.