Ping Yu

August, 2014

School of Economics and Finance   Office: (852) 2857-8358
The University of Hong Kong   Email: pingyu@hku.hk
K.K. Leung Building   Web: http://web.hku.hk/~pingyu/
Pokfulam Road, Hong Kong

EDUCATION

2005-2009	Ph.D. (Economics) University of Wisconsin–Madison
2003-2005	M.S. (Economics) University of Wisconsin–Madison
2000-2002	M.S. (Finance) Peking University
1996-2000	B.A. (Mathematics/Economics) Peking University, *Summa Cum Laude*

EMPLOYMENT

July 2009-July 2014	Lecturer, Department of Economics, University of Auckland
July 2014-Present	Assistant Professor, Department of Economics, HKU

RESEARCH INTERESTS

Theoretical and Applied Microeconometrics

PUBLICATIONS

[1] "Likelihood Estimation and Inference in Threshold Regression", 2012, *Journal of Econometrics,* 167, 274-294.

[2] "Asymptotics for Threshold Regression Under General Conditions", (with Yongqiang Zhao), 2013, *Econometrics Journal*, 16, 430-462.

[3] "Inconsistency of 2SLS Estimators in Threshold Regression with Endogeneity", 2013, *Economics Letters*, 120, 532-536.

[4] "The Bootstrap in Threshold Regression", 2014, *Econometric Theory*, 30, 676-714.

[5] "Understanding Estimators of Treatment Effects in Regression Discontinuity Designs", forthcoming, *Econometric Reviews*.

[6] "Adaptive Estimation of the Threshold Point in Threshold Regression", forthcoming, *Journal of Econometrics*.

[7] "Rationalizing Beliefs", (with Li Zeng), forthcoming, *Rationality and Society*.

SUBMITTED WORKING PAPERS

[8] "Integrated Quantile Threshold Regression and Distributional Threshold Effects".

[9] "Regression Discontinuity with Unknown Discontinuity Points: Testing and Estimation", (with Jack Porter).

[10] "Threshold Regression with Endogeneity", (with Peter Phillips).

UNSUBMITTED WORKING PAPERS

[11] "Parametric Optimal Testing: Theory and Applications", November 2008.

[12] "Identification of Treatment Effects in Regression Discontinuity Designs with Measurement Error", February 2011.

[13] "Marginal Quantile Treatment Effect", October 2013.

[14] "On Average Derivative Estimation", January 2014.

REFEREEING

Bayesian Analysis, Economics Bulletin, Econometric Reviews, Econometric Theory, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Money, Credit, and Banking, Oxford Bulletin of Economics and Statistics, Statistica Sinica

PRIZES AND AWARDS AFTER GRADUATION

- The RBNZ-NZESG Award in Econometrics by the New Zealand Econometrics Study Group (NZESG) in 2012.

- The Research Excellence Award 2013 by the University of Auckland Business School.

REFERENCES

Available Upon Request