

**YINGYAO HU**

胡颖尧

**CONTACT INFORMATION**

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**EDUCATION**

Ph.D. in Economics (2003), M.S.E. in Math&Stat (2001), Johns Hopkins University  
Coursework (1998), Michigan State University  
M.A. (1997), Fudan University, School of Economics  
B.E. (1994), Tsinghua University, School of Economics and Management

**ACADEMIC EXPERIENCE**

2015 – present Professor of Economics, JHU  
2011 – 2015 Associate Professor of Economics, with tenure, JHU  
2007 – 2011 Assistant Professor of Economics, JHU  
2003 – 2007 Assistant Professor of Economics, U Texas-Austin

**RESEARCH INTERESTS**

Econometrics, Empirical Industrial Organization, Labor Economics  
Microeconomic models with latent variables, Measurement error models

**PROFESSIONAL ACTIVITIES**

Faculty Associate, Hopkins Population Center, 2016 – present  
Research Fellow, IZA, Bonn, Germany, 2008 – present  
Coordinator & Visiting Professor, Center for Econometrics and Microdata Practice, Jinan  
University, Guangzhou, China, 2017, 2018  
Visiting Professor, Tsinghua University, Beijing, China, 2017, 2018  
Visiting Professor, Shanghai University of Economics and Finance, Shanghai, China,  
2017  
Visiting Scholar, University of Maryland, College Park, Fall 2010  
Visiting Scholar, Harvard University, Fall 2008  
Associate Editor, *Econometrics Journal*, Jan. 2015 – present  
Associate Editor, *Econometric Reviews*, Sept. 2013 – present  
Associate Editor, *Frontiers of Economics in China*, 2012 – present  
Associate Editor, *Journal of Econometrics*, Jan. 2012 – present  
Co-editor (with Tom Wansbeek) of an *Annals of Econometrics* issue on measurement  
error models, (a special issue of *Journal of Econometrics*), 2014-2017

Program Committee member and Session Organizer, 2017 China Meeting of the Econometric Society  
Member, Scientific Committee of the International Symposium on Econometric Theory and Applications (SETA), 2014-2017  
Member, Program Committee of the 10th International Symposium on Econometric Theory and Applications (SETA), 2014  
Session organizer, 2013 Asian Meeting of the Econometric Society  
Panelist, *National Science Foundation*, 2011

### **AWARDS & HONORS**

Fellow of the Journal of Econometrics, 2013-  
Journal of Population Economics 2013 Kuznets Prize  
Journal of Nonparametric Statistics 2010 Best Paper Award

### **PUBLICATIONS**

Estimating heterogeneous contributing strategies in threshold public goods provision: A structural analysis (with Yonghong An and Pengfei Liu), *Journal of Economic Behavior & Organization*, forthcoming

On the Robustness of Alternative Unemployment Measures, (with Shuaizhang Feng and Jiandong Sun), *Economics Letters*, forthcoming

The econometrics of unobservables: Applications of measurement error models in empirical industrial organization and labor economics, *Journal of Econometrics*, Volume 200, Issue 2, (October 2017), pages 154-168

Measurement error models: Editors' introduction, (with Tom Wansbeek), *Journal of Econometrics*, Volume 200, Issue 2, (October 2017), pages 151-153

Injectivity of a Class of Integral Operators with Compactly Supported Kernels, (with Susanne Schennach and Ji-Liang Shiu), *Journal of Econometrics*, Volume 200, Issue 1, (September 2017), pages 48-58

Nonparametric identification using instrumental variables: sufficient conditions for completeness (with Ji-Liang Shiu), *Econometric Theory*, forthcoming

Identification and Estimation of Semi-parametric Censored Dynamic Panel Data Models of Short Time Periods (with Ji-Liang Shiu), *Econometrics Journal*, forthcoming

Long run trends in unemployment and labor force participation in China (with Shuaizhang Feng and Robert Moffitt), *Journal of Comparative Economics*, vol 45(2), (2017) pages 304-324.

Closed-form identification of dynamic discrete choice models with proxies for unobserved state variables (with Yuya Sasaki), *Econometric Theory*, forthcoming

Estimating marginal and incremental effects in the analysis of medical expenditure panel data using marginalized two-part random-effects generalized Gamma models: Evidence from China healthcare cost data (with Bo Zhang and Wei Liu) *Statistical Methods in Medical Research*, forthcoming

Identification of paired nonseparable measurement error models (with Yuya Sasaki), *Econometric Theory*, forthcoming

A simple estimator for dynamic models with serially correlated unobservables (with Matthew Shum, Wei Tan, and Ruli Xiao), *Journal of Econometric Methods*, Volume 6, Issue 1 (January 2017)

Identification and estimation of online price competition with an unknown number of firms (with Yonghong An and Michael Baye, John Morgan and Matthew Shum), *Journal of Applied Econometrics*, Volume 32, Issue 1, (January 2017), pages 80-102

Identification in Nonseparable Models with Measurement Error and Endogeneity, (with J. Shiu and Tiemen Woutersen), 2016, *Econometric Letters*, Volume 144: 33-36.

Identification and estimation of single index models with measurement error and endogeneity (with Ji-Liang Shiu and Tiemen Woutersen), *Econometrics Journal*, Volume 18, Issue 3 (October 2015), pages 347–362

Closed-form estimation of nonparametric models with non-classical measurement errors (with Yuya Sasaki), *Journal of Econometrics*, vol. 185, issue 2 (April 2015), pages 392-408

Identifying dynamic games with serially-correlated unobservables (with Matthew Shum), *Advances in Econometrics*, vol. 31 (2013), pages 97-113

Nonparametric learning rules from bandit experiments: the eyes have it! (with Yutaka Kayaba and Matthew Shum). *Games and Economic Behavior*, vol. 81, (September 2013), pages 215-231

Identification and estimation of nonlinear dynamic panel data models with unobserved covariates (with Ji-Liang Shiu). *Journal of Econometrics*, vol. 175, issue 2 (August 2013), pages 116-131

Nonparametric identification of first-price auctions with non-separable unobserved heterogeneity (with David McAdams and Matthew Shum). *Journal of Econometrics*, vol. 174, issue 2 (June 2013), pages 186-193.

Misclassification errors and the underestimation of U.S. unemployment rates (with Shuaizhang Feng), *American Economic Review*, vol. 103, issue 2 (April 2013), pages 1054-70.

Nonparametric identification and semiparametric estimation of classical measurement error models without side information (with Susanne Schennach), *Journal of the American Statistical Association*, vol. 108, issue 501 (March 2013), pages 177-186.

Nonparametric identification of dynamic models with unobserved state variables (with Matthew Shum), *Journal of Econometrics*, vol. 171, issue 1 (November 2012), pages 32-44.

Returns to lying? Identifying the effects of misreporting when the truth is unobserved (with Arthur Lewbel), *Frontiers of Economics in China*, vol. 7 (2012), pages 163-192.

Well-posedness of measurement error models for self-reported data (with Yonghong An), *Journal of Econometrics*, vol. 168 (2012), pages 259-269.

Estimation of nonlinear models with mismeasured regressors using marginal information (with Geert Ridder), *Journal of Applied Econometrics*, vol. 27, issue 3 (2012), pages 347-385.

Estimating first-price auctions with an unknown number of bidders: a misclassification approach (with Yonghong An and Matthew Shum), *Journal of Econometrics*, vol. 157 (2010), pages 328-341.

Identification and inference in nonlinear models using two samples with nonclassical measurement errors (with Raymond Carroll and Xiaohong Chen), *Journal of Nonparametric Statistics*, 22 (2010), issue 4, pages 379-399. (Journal of Nonparametric Statistics 2010 Best Paper Award)

Rejoinder: Identification and inference in nonlinear models using two samples with nonclassical measurement errors (with Raymond Carroll and Xiaohong Chen), *Journal of Nonparametric Statistics*, 22 (2010), issue 4, pages 419-423.

On deconvolution as a first stage nonparametric estimator (with Geert Ridder), *Econometric Reviews*, vol. 29 (2010), issue 4, pages 1-32.

The fertility effect of catastrophe: U.S. hurricane births, (with Rick Evans and Zhong Zhao), *Journal of Population Economics*, vol. 23 (2010), issue 1, pages 1-36. (the 2013 Kuznets Prize for the best published article in the Journal of Population Economics during the period 2010-2012)

Bounding the effect of a dichotomous regressor with arbitrary measurement errors (with P. Deng), *Economics Letters*, vol. 105 (2009), issue 3, pages 256-260.

Nonparametric identification and estimation of nonclassical errors-in-variables models without additional information (with Xiaohong Chen and Arthur Lewbel), *Statistica Sinica*, 19 (2009), pages 949-968.

Nonparametric identification of regression models containing a misclassified dichotomous regressor without instruments (with Xiaohong Chen and Arthur Lewbel), *Economics Letters*, vol. 100 (2008), issue 3, pages 381-384.

A note on the closed-form identification of regression models with a mismeasured binary regressor (with Xiaohong Chen and Arthur Lewbel), *Statistics and Probability Letters*, vol. 78 (2008), issue 12, pages 1473-1479.

Instrumental variable treatment of nonclassical measurement error models (with Susanne Schennach), *Econometrica*, vol. 76, no. 1 (2008), pages 195–216.

Identification and estimation of nonlinear models with misclassification error using instrumental variables: A general solution, *Journal of Econometrics*, vol. 144 (2008), issue 1, pages 27-61.

Bounding parameters in a linear regression model with a mismeasured regressor using additional information, *Journal of Econometrics* 133 (2006), issue 1, pages 51-70.

Is area yield insurance competitive with farm yield insurance? (with Barry Barnett, Roy Black, and Jerry Skees) *Journal of Agricultural and Resource Economics*, vol. 30 (2005), no. 2, pages 285-301.

Cooperatives and capital markets: the case of Minnesota-Dakota sugar beet cooperatives, (with J. Roy Black and Barry J. Barnett) *American Journal of Agricultural Economics*, vol. 81 (1999), no. 5, proceedings issue, pages 1240-1246.

Early publications in China include four papers and a book, available upon request.

## **WORKING PAPERS**

Global estimation of finite mixture and misclassification models with an application to multiple equilibria, (with Ruli Xiao), *submitted*

Dynamic Decisions under Subjective Beliefs: A Structural Analysis (with Yonghong An and Ruli Xiao)

Instability and self insurance: new evidences from nonparametric analysis (with Robert Moffitt and Yuya Sasaki), *submitted*

Misclassification and the hidden silent rivalry, (with Zhongjian Lin), *submitted*

Identification of nonparametric regression models with continuous nonclassical measurement errors (with Susanne Schennach and Ji-Liang Shiu) *submitted*

Simple closed-form estimation of nonlinear latent variable model (with Ji-Liang Shiu and Matthew Shum), *submitted*

## **WORK IN PROGRESS**

How risky is China's shadow banking system: A microeconomic analysis (with Jian Ni and Jiaxiong Yao)

Dynamic models with unobserved state variables and heterogeneity: Time inconsistency in drug compliance (with Yonghong An and Jian Ni)

Learning of risk preference in auctions: Nonparametric identification and estimation (with Yonghong An)

Identification and estimation of dynamic risk preference in health insurance market (with Yonghong An and Jian Ni)

## **TEACHING**

University of Texas:

Fall 2003: ECO 329 (Undergraduate Economic Statistics), ECO 341K (Undergraduate Econometrics)

Fall 2004: ECO 329, ECO 392M.2 (Graduate Econometrics I)

Fall 2005: ECO 329, ECO 392M.2

Spring 2006: ECO 329, Research seminar

Spring 2007: ECO 329, ECO 392M.2, Research seminar

Johns Hopkins University:

Spring 2008: 180.633 (Graduate Econometrics), 180.638 (Graduate Micro-econometrics II)

Spring 2009: 180.633, 180.638

Fall 2009: 180.694 (Applied Micro Workshop)

Spring 2010: 180.633, 180.638

Spring 2011: 180.334 (Undergraduate Econometrics), 180.633, 180.638

Spring 2012: 180.334, 180.633, 180.638

Fall 2012: 180.694

Spring 2013: 180.633, 180.638

Spring 2014: 180.633, 180.638

Spring 2015: 180.633, 180.638

Fall 2015: 180.354 (Econometrics of unobservables)

Spring 2016: 180.633, 180.638

Fall 2016: 180.354, 180.694

Spring 2017: 180.633, 180.638

Spring 2018: 180.434 (Undergraduate Advanced Econometrics), 180.633, 180.638

## OTHER ACTIVITIES

### **PhD dissertation primary advisor:**

Yonghong An (2011, University of Connecticut; currently, Texas A&M University)

Ruli Xiao (2014, Indiana University Bloomington)

Yajing Jiang (2016, Charles River Associate International Inc.)

Yi Xin (2018, California Institute of Technology)

### **PhD dissertation committee member:**

U Texas: Dong Li, Feng Hong, Xiaolou Yang

JHU: Zhixiang Zhang, Ji-Liang Shiu, Chi Wang, Wendy Chi, Su-Hsin Chang, Haomiao Yu, Xia Zhou, Wei Xiao, Kai Liu, Xiaochen Xu, Mingjian Wang

### **Administrative duty:**

Graduate admissions committee, 2005-2014, 2015(chair), 2016(co-chair), 2017(chair)

Recruiting committee, 2007, 2011(chair), 2012(chair), 2017

Grievance committee (Homewood campus), 2011- present

### **Referee:**

*American Economic Review, American Journal of Agricultural Economics, Annals of Statistics, Biometrical Journal, Canadian Journal of Economics, Econometrica, Econometrics Journal, Econometric Reviews, Econometric Theory, Economics Letters, European Economic Review, Israel Science Foundation, National Science Foundation (panelist & reviewer), International Economic Review, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Comparative Economics, Journal of Econometrics, Journal of Labor Economics, Journal of Money, Credit, and Banking, Journal of Nonparametric Statistics, Journal of Population Economics, Journal of Statistical Computation and Simulation, Journal of the American Statistical Association, Journal of the Royal Statistical Society, Oxford Bulletin of Economics and Statistics, Psychometrika, Rand Journal of Economics, Research Grants Council of Hong Kong, Review of Economic Studies, Review of Economics and Statistics, Social Sciences and Humanities Research Council of Canada, Statistica Sinica.*

### **Presentations:**

2018: Texas A&M, Rice U (scheduled), U Colorado-Boulder (scheduled), Michigan State

2017: North American Winter Meeting of the Econometric Society, Asia Meeting of the Econometric Society, U of Tokyo, Temple U. Southern Economic Association Annual Meeting

2016: U Kentucky, HKUST, U Virginia

2015: NUS, Emory, "G2 at GW" conference at GWU

2014: USC, UCLA, Indiana U, International Symposium on Econometrics at Shanghai University of Economics and Finance

2013: Texas A&M, Rice, U Wisconsin-Madison, Georgetown U, LSE, ES North American Winter Meeting

2012: U Wisconsin-Milwaukee, U Toronto, Boston College, CeMMAP conference  
"Measurement Error and Related Topics"  
2011: 16th World Congress of IEA , U Pittsburgh, U Maryland, Vanderbilt  
2010: U Arizona, UT-Austin, Brown, Columbia, USC, UC-Davis, ES World Congress  
2009: International Symposium on Econometric Theory and Applications, ES Far East  
and South Asia Meeting, U Minnesota, U Virginia, U Michigan, NYU  
2008: UPenn, ES Far East and South Asia Meeting, PSU, Harvard, UCL, Clark U, MIT,  
Boston U, Greater New York Econometrics Colloquium, U Montreal  
2007: Yale, JHU, ES North American Summer Meeting, UWO, OSU, JHU Economics &  
Biostatistics Joint Workshop  
2006: UT-ITAM conference, SEA annual meeting, ES North American Summer Meeting,  
NYU, IZA  
2005: ES World Congress, Texas Econometrics Camp.  
2004: ES North American Summer Meeting, Texas Econometrics Camp, UT-Austin  
2003: Georgetown, Queen's U, UBC, UT-Austin, U Toronto, UWO