Hongqiang Yan

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Academic Positions

Postdoctoral Research Scholar, Arizona State University   2024 – Present

- Morrison School of Agribusiness, W. P. Carey School of Business

Research Fields

Applied Econometrics, Agricultural Economics

Education

Ph.D. in Economics, North Carolina State University   2024

- Dissertation: *"Essays on High-Dimensional Threshold Models"*
- Ph.D. Committee: Mehmet Caner (Chair), Barry Goodwin, Zheng Li, & Ilze Kalnina

Bachelor of Economics in Finance, Beijing Jiaotong University   2016

Working Papers

"Uniform Inference in High-dimensional Threshold Regression Models"

- **Abstract**: This paper addresses statistical inference for high-dimensional threshold regression parameters. We establish oracle inequalities for the scaled Lasso estimator proposed by Lee, Seo, and Shin, assuming only non-subgaussian error terms and covariates. Subsequently, we desparsify (or debias) the scaled Lasso estimator and derive the asymptotic distribution of tests involving an increasing number of slope parameters. Utilizing these results, we construct asymptotically valid confidence intervals for the components of the threshold regression slope coefficients. To complement our asymptotic theory, we conduct simulation studies to demonstrate the performance of our method in finite samples.

"Investigating Integration and Exchange Rate Pass-Through in World Maize Markets Using Post-Selection Inference," with Barry Goodwin, & Mehmet Caner

- **Abstract**: This paper investigates the extent of market integration and exchange rate pass-through, as well as market factors that may be associated with deviations from perfect market integration and pass-through. To address the shortcomings of existing models of spatial market integration, we employ procedures outlined in Yan(2023) for inference and model selection, utilizing the desparsified LASSO method for high-dimensional threshold regression. Our results support the integration of global corn markets, especially when accounting for the existence of thresholds. We identify significant relationships among several variables representing domestic and world economic conditions.

Work in Progress

"Estimating the Impact of Soil Erosion on Mean Yields and Yield Risk: Evidence from US County-Level Data," with Roderick Rejesus, Le Chen, & Serkan Aglasan

"Data-Driven Estimates of Structural Change in the Demand for Multiple Peril Crop Insurance" with Barry Goodwin

"Non-parametric Estimation of Risk Preferences," with Xiaoyong Zheng & Zheng Li

Teaching Experience

Independent Instructor, NC State University   2023

- Principles of Microeconomics: Spring 2023

Graduate Teaching Assistant, NC State University   2018 – 2023

- Fundamentals of Microeconomics (Master-Level): Fall 2022, 2021, 2020
    * summer math camp and recitations
- Applied Econometrics I (Master-Level): Fall 2021, 2020, 2018
    * recitations
- Introduction to Commodity Futures Markets: Fall 2022
- Microeconomic II (Doctoral-Level): Spring 2020
- Introduction to Econometric Methods (Master-Level): Spring 2020
- Principles of Microeconomics: Spring 2022, Fall 2019
- Public Finance: Spring 2019

Fellowships, Awards and Grants

Goodnight Doctoral Fellowship, NC State University   2022 – 2024

- One of 30 recipients selected from doctoral students at NC State University
- Guaranteed up to four years

Jenkins Fellowship, NC State University   2023 – 2024

- Sole recipient selected from final year doctoral students in the Economics program.

Presentations

AAEA Annual Meeting (New Orleans, LA)   2024(scheduled)

AAEA Annual Meeting (Washington, DC)   2023

Midwest Econometrics Group Conference (East Lansing, MI)   2022

Service

Organizer for econometrics graduate students brown bag meetings, NC State University   2021 – 2022

Other Information

Programming: R, Python, MATLAB, SAS

Language: English(fluent), Mandarin Chinese(native)

Nationality/VISA Status: China/U.S. F-1