Zhengfei Yu February 2023

Faculty of Humanities and Social Sciences University of Tsukuba 1-1-1 Tennodai

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EMPLOYMENT

Associate Professor, Faculty of Humanities and Social Sciences, University of Tsukuba, January 2022 – present

Assistant Professor, Faculty of Humanities and Social Sciences, University of Tsukuba, November 2015 – December 2021

EDUCATION

Ph.D. in Economics

University of British Columbia, Canada

2015

M.A. in Economics

University of British Columbia, Canada

2010

B.A. in Economics

Zhejiang University, China

2009

RESEARCH Interest

Econometrics: Causal inference, Semi/nonparameteric estimation and inference, Weak instruments.

REFEREED PUBLICATIONS

Jun Ma, Vadim Marmer, and <u>Zhengfei Yu</u> (2023) "Inference on Individual Treatment Effects in Nonseparable Triangular Models," accepted by *Journal of Econometrics*.

Ruixuan Liu and Zhengfei Yu (2022) "Simple Semiparametric Estimation of Ordered Response Models," *Econometric Theory*, forthcoming.

Kyungchul Song and Zhengfei Yu (2022) "Estimation and Inference on Treatment Effects Under Treatment-Based Sampling Designs," *The Econometrics Journal*, 25, 554-575.

Ruixuan Liu and Zhengfei Yu (2022) "A Sample Selection Models with Monotone Control Functions," *Journal of Econometrics*, 226, 321-342.

Zhengfei Yu (2021) "Testing Multiple Equilibria for Continuous Dependent Variables," Econometric Reviews, 40, 635-656.

Ruixuan Liu and Zhengfei Yu (2020) "Accelerated Failure Time Models with Log-concave Errors," The Econometrics Journal, 23, 251-268.

Jun Ma, Hugo Jales, and Zhengfei Yu (2020) "Minimum Contrast Empirical Likelihood Inference of Discontinuity in Density," *Journal of Business & Economics Statistics*, 38, 934-950.

Donald W. K. Andrews, Vadim Marmer and <u>Zhengfei Yu</u> (2019) "On Optimal Inference in the Linear IV Regression Model," <u>Quantitative Economics</u>, 10, 457-485.

Hugo Jales and Zhengfei Yu (2017) "Identification and Estimation Using A Density Discontinuity Approach," In Cattaneo M. D. and Escanciano J. C (Eds) Advances in Econometrics, Volume 38, Regression Discontinuity Designs: Theory and Applications, 29-72. (2018 Emerald Literati Awards: Outstanding Author Contribution)

Jun Ma, Hugo Jales, and <u>Zhengfei Yu</u> (2017) "Optimal Bandwidth Selection for Local Linear Estimation of Discontinuity in Density," *Economics Letters*, 153, 23-27.

Yanqin Fan and Zhengfei Yu (2012) "Partial Identification of Distributional and Quantile Treatment Effects in Difference-in-differences Models," *Economics Letters*, 115, 511-515.

Grants

2021-2024 JSPS KAKENHI/Kiban(C), Grant Number 21K0149, ¥3,120,000.

2019-2020, JSPS KAKENHI/Wakate, Grant Number 19K13666, ¥1,430,000.

2017-2018, JSPS KAKENHI/Wakate(B), Grant Number 17K13713, ¥1,560,000.

CONFERENCE 31st Annual Meeting of Canadian Econometric Study Group Vancouver, 2014
PRESENTATIONS 1st Seattle-Vancouver Econometrics Conference Seattle, 2014

2014 Asian Meeting of the Econometric Society

Taipei, 2014

48th Annual Conference of Canadian Economics Association Vancouver, 2014 11th International Symposium on Econometric Theory and Applications (SETA) Tokyo, 2015

2017 Asian Meeting of the Econometric Society Hong Kong, 2017

International Association for Applied Econometrics (IAAE) 2017 Annual Conference Sapporo, 2017

Workshop on Advances in Econometrics 2018 Matsuyama, 2018

15th International Symposium on Econometric Theory and Applications (SETA) Osaka, 2019

Workshop on Advances in Econometrics 2019 Beppu, 2019

16th International Symposium on Econometric Theory and Applications (SETA) Seoul, 2022 (online)

2022 Asian Meeting of the Econometric Society

Tokyo, 2022

Seminar

2015 University of Tsukuba, Australian National University

PRESENTATIONS

2018, Academia Sinica