

Jihai Yu

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Areas of Specialization

Spatial Econometrics , Panel Data

Education

Ph.D., Economics, The Ohio State University, June, 2007
M.A., Economics, The Ohio State University, June 2002
M.A., Economics, Fudan University, June 2000
B.A., Economics, Fudan University, June 1998

Dissertation

“Essays on Spatial Dynamic Panel Data Model: Theories and Applications”
Dissertation Supervisor: Lung-fei Lee and Paul Evans

Academic Positions

Professor, Guanghua School of Management, Peking University, 2015-present
Associate Professor, Guanghua School of Management, Peking University, 2010-2015
Assistant Professor, Gatton College of Business and Economics, University of Kentucky,
2007-2010

Visiting Positions

Singapore Management University, June-July, 2011
Orleans University, June-July, 2012

Editorial Duties

Co-editor Spatial Economic Analysis

Associate editor Regional Science and Urban Economics

Referee for

Annals of Statistics, Econometric Reviews, Econometric Theory, Economics Letters,
Emerging Markets , Finance and Trade, Empirical Economics, Geographical Analysis,
Journal of Applied Econometrics, Journal of Econometrics , Journal of Economic Survey,
Journal of Regional Science, Letters in Spatial and Resource Sciences, National Science
Foundation, Papers in Regional Science, Regional Science and Urban Economics,
Southern Economic Journal, Spatial Economic Analysis, Statistics & Probability Letters,
The B.E. Journal of Macroeconomics

Program Committee

The 2012 International Symposium on Econometric Theory and Applications (SETA
2012)
12th International Workshop Spatial Econometrics and Statistics

Publications

- [1] Yu, J., R. de Jong and L.F. Lee, 2008. Quasi-Maximum Likelihood Estimators for Spatial Dynamic Panel Data With Fixed Effects When Both n and T Are Large. *Journal of Econometrics* 146, 118-134.
- [2] Lee, L.F., and J. Yu, 2009. Spatial Nonstationarity and Spurious Regression: The Case with Row-Normalized Spatial Weights Matrix. *Spatial Economic Analysis* 4:3, 301-327.
- [3] Lee, L.F., and J. Yu, 2010. Estimation of Spatial Autoregressive Panel Data Models with Fixed Effects. *Journal of Econometrics* 154, 165-185.

- [4] Lee, L.F., and J. Yu, 2010. A Spatial Dynamic Panel Data Model With Both Time and Individual Fixed Effects. *Econometric Theory* 26, 564-597.
- [5] Yu, J. and L.F. Lee, 2010. Estimation of Unit Root Spatial Dynamic Panel Data Models. *Econometric Theory* 26, 1332-1362.
- [6] Lee, L.F., and J. Yu, 2010. Some Recent Developments in Spatial Panel Data Models. *Regional Science and Urban Economics* 40, 255-271.
- [7] Lee, L.F., and J. Yu, 2011. Estimation of Spatial Panels. *Foundations and Trends in Econometrics*, NOW publisher.
- [8] Lee, L.F., and J. Yu, 2011. A Unified Transformation Approach for the Estimation of Spatial Dynamic Panel Data Models: Stability, Spatial Cointegration and Explosive Roots. In: Ullah, A., Giles, D.E.A. (Eds.), *Handbook on Empirical Economics and Finance*, 397-434, Taylor & Francis Group, New York.
- [9] Yu, J., R. de Jong and L.F. Lee, 2012. Estimation for Spatial Dynamic Panel Data with Fixed Effects: the Case of Spatial Cointegration. *Journal of Econometrics* 167, 16-37.
- [10] Lee, L.F., and J. Yu, 2012. QML Estimation of Spatial Dynamic Panel Data Models with Time Varying Spatial Weights Matrices. *Spatial Economic Analysis* 7, 31-74.
- [11] Lee, L.F., and J. Yu, 2012. Spatial Panels: Random Components vs. Fixed Effects. *International Economic Review* 53, 1369-1412.
- [12] Lee, L.F., and J. Yu, 2012. The C(a)-type Gradient Test for Spatial Autoregressive Models. *Letters in Spatial and Resource Sciences* 5, 119-135.
- [13] Yu, J. and L.F. Lee, 2012. Convergence: A Spatial Dynamic Panel Data Approach. *Global Journal of Economics* 1, 125006 (36 pages).
- [14] Tao, J and J. Yu, 2012. The Spatial Time Lag in Panel Data Models. *Economics Letters* 117, 544-547.
- [15] Lee, L.F., and J. Yu, 2013. Near Unit Root in the Spatial Autoregressive Model. *Spatial Economic Analysis* 8, 314-351.
- [16] Yu., J and G. Zhu, 2013. How Uncertain is Household Income in China. *Economics Letters* 120, 74-78.
- [17] C. Ho, W. Wang and J. Yu, 2013. Growth Spillover through Trade: A Spatial Dynamic Panel Data Approach. *Economics Letters* 120, 450-453.
- [18] Lee, L.F., and J. Yu, 2014. Efficient GMM Estimation of Spatial Dynamic Panel Data Models. *Journal of Econometrics* 180, 174-197.
- [19] Lee, L.F., and J. Yu, 2015. Estimation of Fixed Effects Panel Regression Models with Separable and Nonseparable Space-time Filters. *Journal of Econometrics* 184, 174-192.
- [20] Lee, L.F., and J. Yu, 2015. Spatial Panel Data Models. In: Baltagi, B (Eds.), *Oxford Handbook of Panel Data*. Oxford University Press.
- [21] Wang, W. and J. Yu, 2015. Estimation of Spatial Panel Data Models with Time Varying Spatial Weights Matrices. *Economics Letters* 128, 95-99.
- [22] Lee, L.F. and J. Yu, 2015. Identification of spatial panel Durbin models. *Journal of Applied Econometrics*, forthcoming.

Book Review

- [23] *Introduction to Spatial Econometrics* by James LeSage and R. Kelley Pace. *Geographical Analysis* 42 (2010) 356-359.

Publications in Chinese

- [24] 王劲松, 虞吉海, 2000. 关于货币政策中间目标变量的比较研究及其启示. *经济学动态*, 2000 (04).
- [25] 虞吉海, 王劲松, 2000. 流动性陷阱与日本的经济萧条. *世界经济*, 2000 (07).
- [26] 虞吉海, 2000. 中央银行和非国有商业银行提高资本金比例的博弈分析. *国际金融研究*, 2000 (07).
- [27] 朱国钟, 乔坤元, 虞吉海, 2014. 中国各省经济增长是否收敛? *经济学季刊*, 2014 (04).

Fellowships, Awards, and Honors

- 国家自然科学基金优秀青年, 2014.
- 北京大学正大奖教金, Peking University, 2013.
- Best Paper of Young Scientists, International Workshop on Spatial Econometrics and Statistics at Rome, Italy, May 2006
- University Fellowship, The Ohio State University, September 2001-August 2002
- Sasakawa Scholarship, Fudan University, 2000
- 人民奖学金, Fudan University, 1994 to 1998

Working Papers

- [1] Yu, J., L.A. Zhou and G. Zhu, 2014. Strategic Interaction in Political Competition: Evidence from Spatial Effects across Chinese Cities. Submitted to *Regional Science and Urban Economics*.
- [2] Zhang, X. and J. Yu, 2015. Spatial Weights Matrix Selection and Model Averaging for Spatial Autoregressive Models. Reject and Re-submitted to *Journal of Econometrics*.
- [3] Yang, Z, J. Yu and S.F. Liu, 2015. Bias Correction for Fixed Effects Spatial Panel Data Models.
- [4] Qu, X., L.F. Lee and J. Yu, 2015. QML Estimation of spatial dynamic panel data models with endogenous time varying spatial weights matrices. Submitted to *Journal of Econometrics*.

Unpublished Manuscript

- [1] Lee, L.F., and J. Yu, 2010. A C(a)-type Gradient Test in the GMM Framework.

Conference Presentations

- School of Economics, Shandong University, July 2014.
- School of Economics and Management, Tsinghua University, May 2014.
- School of Economics, Xiamen University, April 2014.
- School of Economics and Management, SWUFE, Chengdu, November 2013.
- School of Public Economics, SWUFE, Chengdu, November 2013.
- 2nd Microeconomic Theory and Applications, Renmin University, July 2013.
- 1st China Econometric Meeting, Peking University, June 2013.
- International Conference on Policy Analysis Using Modern Econometric Methods, ISEM-CUEB, Beijing, December 2012
- 18th International Conference on Panel Data, Bank of France, Paris, July 2012
- School of Economics, Fudan University, Shanghai, December 2011
- School of Economics and Management, Chinese Agricultural University, Beijing, November 2011
- 5th World Conference on Spatial Econometrics Association, Toulouse, July 2011.
- School of Economics, Singapore Management University, Singapore, June 2011.
- Shanghai Econometrics Workshop, SUFE, Shanghai, June 2011.
- China Center of Economic Research (CCER), Peking University, May 2011.
- Department of Economics, Shanghai Jiao Tong University, March 2011.
- Department of Economics, Syracuse University, Syracuse, USA, February 2011
- 10th World Congress of the Econometric Society, Shanghai, China, August 2010
- International Symposium on Econometrics of Specification Tests in 30 Years, Xiamen University, June 2010
- Department of Economics, University of Cincinnati, USA, May 2010
- Far Eastern Meeting of the Econometric Society, Tokyo University, Japan, August 2009
- 2nd World Conference of the Spatial Econometrics Association, New York City, November 2008
- Far Eastern Meeting of the Econometric Society, Singapore Management University, Singapore, July 2008
- 3rd Symposium on Econometric Theory and Applications, HKUST, Hong Kong, April 2007
- Guanghuang School of Management, Peking University, Beijing, China, March 2007
- Department of Economics, University of Kentucky, Lexington, USA, March 2007
- Department of Economics, University of Waterloo, Waterloo, Canada, February 2007
- Department of Economics, Ohio State University, Columbus, USA, November 2006

16th Annual Meeting of the Midwest Econometrics Group, University of Cincinnati, USA, October
2006
Far Eastern Meeting of the Econometric Society, Tsinghua University, Beijing, China, July 2006
International Workshop on Spatial Econometrics and Statistics, Rome, Italy, May 2006