February, 2011

CURRICULUM VITAE

YANQIN FAN

PERSONAL DATA

Office: Department of Economics, Vanderbilt University, VU Station B #351819, 2301 Vanderbilt Place, Nashville, TN 37235-1819
Tel: (615) 322-3796 Fax: (615) 343-8495 E-mail: yanqin.fan@vanderbilt.edu

Home: 9197 Reston Court, Brentwood, TN 37027

POST-SECONDARY EDUCATION

1990 Ph.D. in Economics at the University of Western Ontario, London, Ontario, Canada
1987 M.A. in Economics at the University of Western Ontario, London, Ontario, Canada
1985 B.Sc. in Mathematics at Jilin University, Changchun, Jilin, China

TEACHING AND PROFESSIONAL EXPERIENCE

January 2011-present, Centennial Professor of Economics, Vanderbilt University
September 2001-December 2010, Professor of Economics, Vanderbilt University
September 2006-present, Professor of Mathematics (by Courtesy), Vanderbilt University
July 1998 – June 2001, Professor of Economics, University of Windsor
July 1994 - June 1998 , Associate Professor of Economics, University of Windsor
July 1989 - June 1994 , Assistant Professor of Economics, University of Windsor
May 1989 - June 1989, Instructor in Mathematical Economics, University of Western Ontario

March 1-5, 2010, Visiting Fellow, Cowles Foundation, Yale University
November 16-24, 2007, Visiting Fellow, the Forschungsinstitut fur Mathematik ETH Zurich
September 2005, Visiting Fellow, CIREQ (Centre interuniversitaire de recherche en economie quantitative) at McGill University
October 4-19, 2005, Visiting Fellow, SAMSI (the Statistical and Applied Mathematical Sciences Institute)
May 12-19 2004, Visiting Fellow, CIREQ (Centre interuniversitaire de recherche en economie quantitative) at McGill University

HONOURS AND AWARDS

2010 Outstanding Author Contribution Award Winner at the Emerald Literati Network Awards for Excellence for the paper: "Partial Identification of the Distribution of Treatment Effects and Its Confidence Sets," (with Sang Soo Park) published in Advances in Econometrics

2009 Winner of Chancellor's Award for Research, Vanderbilt University
2008 Winner of the Arnold Zellner Award of Journal of Econometrics for the Best Theory Paper Published in 2006 and 2007 for the Paper: "Estimation of Copula-based Semiparametric Time Series Models" (joint with Xiaohong Chen)
2001 Econometric Theory Multa Scripsit Award
1990 T. Merritt Brown Thesis Prize, the University of Western Ontario
1988-1989 Ontario Graduate Scholarship
1989 Best Third Year Paper Award, Department of Economics, the University of Western Ontario
1988 Summer Graduate Research Fellowship, the University of Western Ontario
1985-1989 Special University Scholarship, the University of Western Ontario

RESEARCH GRANTS

2003-2006	National Science Foundation	\$90,111.00
2001-2004	Social Sciences and Humanities Research Council of Canada Ranked 3rd out of 121 applications (declined)	\$62,500.00
1998-2002	Natural Sciences and Engineering Research Council of Canada	\$68,475.00
1997-2000	Social Sciences and Humanities Research Council of Canada Ranked 7th out of 118 applications	\$51,000.00
1994-1997	Social Sciences and Humanities Research Council of Canada Ranked 18th out of 146 applications	\$43,800.00
1994-1998	Natural Sciences and Engineering Research Council of Canada	\$48,000.00
1991-1994	Natural Sciences and Engineering Research Council of Canada	\$39,000.00

EDITORIAL BOARD

Econometric Reviews, 2010-present
Journal of Econometrics, 2009-present
Econometric Theory, 2006-2010
Journal of Financial Econometrics, 2005-Present
Journal of Nonparametric Statistics, 2003-Present
The Annals of Economics and Finance, 2001-Present

PROFESSIONAL AFFILIATIONS AND SERVICE

Member of

Midwest Economic Association	2001---2001
Econometric Society	1991---present
American Statistical Association	1991---2001
The Institute of Mathematical Statistics	1991---2001

Member of Program Committee for 1994 and 2000 Canadian Econometric Study Group Meetings
Member of Program Committee for 2008 International Symposium on Econometric Theory and Applications (SETA2008)

Member of Program Committee for the Third Annual Conference of the Society for Financial Econometrics (SoFiE), 2010

Review for

Econometrica;	Journal of the American Statistical Association;
Econometric Theory;	Journal of Multivariate Analysis;
Journal of Nonparametric Statistics;	Journal of Econometrics;
Statistics and Probability Letters;	Journal of Statistical Planning and Inference;
Econometric Reviews;	Journal of Computational Statistics and Data Analysis;
Journal of Quantitative Economics;	Social Sciences and Humanities Research Council of Canada;
Canadian Journal of Statistics;	International Economic Review;
Empirical Economics;	IEEE Transactions on Neural Networks;
The Econometrics Journal;	The National Security Agency;
National Science Foundation;	Journal of Financial Econometrics;
The Annals of Statistics;	Natural Sciences and Engineering Research Council of Canada
Journal of Productivity Analysis;	Statistics and Its Interface

INTERNAL SERVICE

Member of Policy Evaluation & Planning, Fall 2010
Chair of the Graduate Admissions Committee, 2009-2010
Special Service Committee for the Dean of Arts and Science, 2009
2008-2009 Provost's Task Force Committee on Graduate Education
Chair of the Awards Committee, Vanderbilt University, 2008-09
Member of the Committee on Graduate Studies, Vanderbilt University, 2008-2009
Coordinator of Statistics/Econometrics Workshop, Vanderbilt University, 2005-Present
Member of Junior Recruitment Committee, Vanderbilt University, 2007-08
Member of College of Arts and Science Ad Hoc Review Committee on Promotion and Tenure, Vanderbilt University, 2006-2007
Member of Economics Department Policy Evaluation and Panning Committee, 2006-2007
Member of the Provost Graduate Fellowship Committee, 2004-2005
Director of Graduate Studies, Vanderbilt University, 2002-2004
Member of the Committee on Graduate Studies, Vanderbilt University, 2002-2005
Member of Senior Recruitment Committee, Vanderbilt University, 2001-2005, 2006-07
Frequent Member of Economics Department Appointments Committee, Promotion and Tenure Committee, and Graduate Committee, University of Windsor, 1989-2001
Member of Economics Department Head Search Committee, University of Windsor, 1994 and 2001
Economics Department Seminar Coordinator, University of Windsor, 1997-2001

PUBLICATIONS

49. "Nonparametric Instrumental Regression," (with Serge Darolles, Jean-Pierre Florens, and Eric Renault), forthcoming in Econometrica, 2011.
48. "Confidence Sets for the Quantile of Treatment Effects in Randomized Experiments," (with Sang Soo Park), forthcoming in Journal of Econometrics, 2011.
47. "A New Class of Asymptotically Efficient Estimators for Moment Condition Models," (with Matt Gentry and Tong Li), forthcoming in Journal of Econometrics, 2011.

46 "Partial Identification of the Distribution of Treatment Effects in Switching Regime Models and its Confidence Sets," (with Jisong Wu), Review of Economic Studies 77, 1002-1041, 2010.

45 "Wavelet-Based Tests for Unit Root," (with Ramo Gencay), Econometric Theory 26, 1305-1331, 2010.

44 "Sharp Bounds on the Distribution of Treatment Effects and Their Statistical Inference," (with Sang Soo Park), Econometric Theory 26, 931-951, 2010.

43 "Copulas in Econometrics," Encyclopedia of Quantitative Finance, Cont, R. (Ed.). John Wiley & Sons Ltd. Chichester, UK. pp. 375-379, 2010.

42 "Estimation and Model Selection of Semiparametric Multivariate Survival Functions Under General Censorship," (with Xiaohong Chen, Demian Pouzo, and Zhiliang Ying), Journal of Econometrics 157, 129-142, 2010.

41 "Partial Identification of the Distribution of Treatment Effects and its Confidence Sets," (with Sang Soo Park), in Thomas B. Fomby and R. Carter Hill (ed.) *Nonparametric Econometric Methods (Advances in Econometrics, Volume 25)*, Emerald Group Publishing Limited, pp.3-70, 2009.

40 "Statistical Inference for Multivariate Residual Copula of GARCH Models," (with Ngai-Hang Chan, Jian Chen, Xiaohong Chen and Liang Peng), Statistica Sinica 19, 53-70, 2009.

39 "Test Statistics," International Encyclopedia of the Social Sciences, 2nd edition, Editor in Chief, William A. Darity, Jr., 2007.

38 "Model Selection Test for Bivariate Failure-Time Data," (with Xiaohong Chen), Econometric Theory 23, 414-439, 2007.

37 "Efficient Estimation of Semiparametric Multivariate Copula Models," (with Xiaohong Chen and Viktor Tsyrennikov), Journal of the American Statistical Association 101, 1228-1240, 2006.

36 "Estimation and Model Selection of Semiparametric Copula-Based Multivariate Dynamic Models Under Copula Misspecification," (with Xiaohong Chen), Journal of Econometrics 135, 125-154, 2006.

35 "A Nonparametric Bootstrap Test of Conditional Distributions," (with Qi Li and Insik Min), Econometric Theory 22, 587-613, 2006.

34 "Semiparametric Estimation of Copula-Based Time Series Models," (with Xiaohong Chen), Journal of Econometrics 130, 307-335, 2006.

33 "Pseudo-Likelihood Ratio Tests for Model Selection in Semiparametric Multivariate Copula Models," (with Xiaohong Chen), The Canadian Journal of Statistics 33, 389-414, 2005.

32 "Maximization by Parts in Likelihood Inference," (with Peter Song and Jack Kalbfleisch), Journal of the American Statistical Association 100, 1145-1158, 2005;

Rejoinder to Discussants, Journal of the American Statistical Association 100, 1164-1167, 2005.

31 "Nonlinearity in Medical Expenditure: A New Semiparametric Approach," (with D. Li and Q. Li), Applied Economics 36, 911-916, 2004.

30 "Evaluating Density Forecasts via the Copula Approach," (with Xiaohong Chen), Finance Research Letters 1, 74-84, 2004.

29 "A Wavelet Solution to the Spurious Regression of Fractionally Differenced Processes," (with Brandon Whitcher), Applied Stochastic Models in Business and Industry 19, 171-183, 2003.

28 "A Kernel-Based Method for Estimating Additive Partially Linear Models," (with Qi Li), Statistica Sinica 13, 739-762, 2003.

27 "On the Approximate Decorrelation Property of the Discrete Wavelet Transform for Fractionally Differenced Processes," IEEE Transactions on Information Theory 49, 516-521, 2003.

26 "Some Higher Order Theory for Consistent Nonparametric Model Specification Test," (with Oliver Linton) Journal of Statistical Planning and Inference 109,125-154， 2003.

25 "A Consistent Model Specification Test Based on Kernel Sum of Squares of Residuals," (with Qi Li), Econometric Reviews 21, 337-352, 2002.

24 "A Consistent Test for the Parametric Specification of the Hazard Function," (with Paul Rilstone) Annals of Economics and Finance 2, 77-96, 2001.

23 "Optimal Bandwidths for Kernel Density Estimators of Functions of Observations," (with Ibrahim Ahmad) Statistics and Probability Letters 51, 245-251, 2001.

22 "Consistent Model Specification Tests: Kernel-Based Tests Versus Bierens' ICM Tests," (with Qi Li) Econometric Theory 16, 1016-1041, 2000.

21 "Asymptotic Normality of a Combined Regression Estimator," (with A. Ullah) Journal of Multivariate Analysis 71, 191-240, 1999.

20 "Root-N-Consistent Estimation of Partially Linear Time Series Models," (with Qi Li) Journal of Nonparametric Statistics 11, 251-269, 1999.

19 "On Goodness-of-fit Tests for Weakly Dependent Processes Using kernel Method," (with Aman Ullah) Journal of Nonparametric Statistics 11, 337-360, 1999.

18 "Consistent Hypotheses Tests in Nonparametric and Semi-parametric Models for Econometric Time Series," (with Xiaohong Chen) Journal of Econometrics 91, 373-401, 1999.

17 "Central Limit Theorems for Degenerate *U*-statistics of Absolutely Regular Processes With Applications to Model Specification Testing," (with Qi Li) Journal of Nonparametric Statistics 10, 245-271, 1999.

16 "A Data-Driven Test for Dispersive Ordering," Statistics and Probability Letters 41, 331-336, 1999.

15 "Goodness-of-fit Tests Based on Kernel Density Estimators With Fixed Smoothing Parameters," Econometric Theory 14, 604-621, 1998.

14 "A Consistent Nonparametric Test for Linearity of AR(p) Models," (with Q. Li) Economics Letters 55, 53-59, 1997.

13 "A Simple Test for a Parametric Single Index Model," (with Z. Liu) Journal of Quantitative Economics 13, 95-103, 1997.

12 "Goodness-of-fit Tests for a Multivariate Distribution by the Empirical Characteristic Function," Journal of Multivariate Analysis 62, 36-63, 1997.

11 “A Note on Asymptotic Normality for De-convolution Kernel Density Estimators,” (with Y. Liu) Sankhya, Series A 59, 138-141, 1997.
10 “Consistent Model Specification Tests: Omitted Variables and Semi-parametric Functional Forms,” (with Qi Li) Econometrica 64, 865-890, 1996.
9 “Semi-parametric Estimation of Stochastic Production Frontiers,” (with Qi Li and Alfons Weersink) Journal of Business and Economic Statistics 14, 460-468, 1996.
8 “A Consistent Nonparametric Test of Symmetry in Linear Regression Models,” (with R. Gencay) Journal of the American Statistical Association 90, 551-557, 1995.
7 “Average Derivative Estimation with Errors-in-Variables,” Journal of Nonparametric Statistics 4, 395-407, 1995.
6 “Bootstrapping a Consistent Nonparametric Goodness-of-Fit Test,” Econometric Reviews 14, 367-382, 1995.
5 “Bootstrapping the J-type Tests for Non-nested Regression Models,” (with Qi Li) Economics Letters 48, 107-112, 1995.
4 “Root-N-Consistent Semi-parametric Regression with Conditionally Heteroscedastic Disturbances,” (with Qi Li and Thanasis Stengos) Journal of Quantitative Economics 11, 229-240, 1995.
3 “Testing the Goodness-of-Fit of a Parametric Density Function by Kernel Method,” Econometric Theory 10, 316-356, 1994.
2 “Hypotheses Testing based on Modified Nonparametric Estimation of an Affinity Measure between Two Distributions,” (with Ramazan Gencay) Journal of Nonparametric Statistics 2, 389-403, 1993.
1 “Consistent Nonparametric Multiple Regression for Dependent Heterogeneous Processes: The Fixed Design Case,” Journal of Multivariate Analysis 33, 72-88, 1990.

PAPERS UNDER REVIEW

1. “Confidence Sets for Parameters Defined by Conditional Moment Inequalities/Equalities,” to be revised and resubmitted to Economic Letters, 2009.
2. “Simple Estimators of Switching Regimes Models with Normal Mean-Variance Mixture Copulas and Average Treatment Effects,” (with Jisong Wu), to be revised and resubmitted to Journal of Econometrics, 2010.
3. “Partial Identification and Confidence Sets for Functionals of the Joint Distribution of Potential Outcomes,” (with Dongming Zhu), to be revised and resubmitted to Econometrica, 2010.

COMPLETED PAPERS/WORK IN PROGRESS

1. “Maximization by Parts in Extremum Estimation,” (with Sergio Pastorello and Eric Renault)
2. “Confidence Sets for Distributions of Treatment Effects With Covariates,” (with Kevin Song)
3. “Bias Correction and Confidence Sets Under IV and MIV Assumptions”
4. “Inference for the Correlation Coefficient Between the Potential Outcomes in Gaussian Switching Regime Models”
5. “Partial Identification in the Ecological Inference Model,” (with Robert Sherman and

Matt Shum)

6. "Identification and Wavelet Estimation of LATE in a Class of Switching Regime Models," (with Heng Chen)
7. "Simple Confidence Intervals for Conditional Quantiles," (with Sangsoo Park)
8. "Narrowing Bounds for Principal Stratum Treatment Effects by Incorporating Baseline Covariates," (with Bryan E. Shepherd and Jisong Wu)
9. "Sharp Correlation Bounds and Their Applications"

CONFERENCE PRESENTATIONS AND INVITED SEMINARS

"Partial Identification and Confidence Sets for Functionals of the Joint Distribution of Potential Outcomes," (with Dongming Zhu), presented at

1) University of Kansas, April 2009,
2) Bates White Sixth Annual Antitrust Conference, June 2009,
3) City University of Hong Kong, July 2009,
4) Johns Hopkins University, October 2009,
5) Southern Economics Association Meetings, November 2009,
6) New York University, December 2009,
7) Yale University, March 2010,
8) IUPUI, March 2010,
9) Emory University, April 2010,
10) Caltech, May 2010,
11) Shanghai University of Finance and Economics, June 2010,
12) International Symposium on Econometrics of Specification Tests in 30 Years, Xiamen University, June 2010.

"Confidence Sets for Distributions of Treatment Effects With Covariates," presented at

1) University of North Carolina at Chapel Hill, September 2008,
2) The conference on `Incomplete Econometric Models' in Montreal, October 2008.

"Confidence Sets for Some Partially Identified Parameters," (with Sang Soo Park), presented at 2008 International Symposium on Econometric Theory and Applications (SETA2008) in Seoul, May 2008.

"Sharp Bounds on Distributions of Treatment Effect in Switching Regimes Models," (with Jisong Wu), presented at

1) University of Pennsylvania, September 2007,
2) University of Pittsburgh, October 2007,
3) University of Virginia, November 2007,
4) Penn State University, December 2007,
5) NYU, March 2008,
6) Oregon State University, April 2008,
7) Far Eastern Econometric Society Meetings in Singapore, July 2008,
8) University of College London, November 2008,
9) London School of Economics, November 2008,
10) Canadian Econometric Study Group Meetings, September 2009.

“Sharp Bounds on the Distribution of the Treatment Effect and Their Statistical Inference,” (with Sangsoo Park), presented at

1) Department of Statistics, the University of Chicago, November 2006,
2) Northwestern University, November 2006,
3) University of North Carolina at Chapel Hill, January 2007,
4) Princeton University, February 2007.

“Maximization by Parts in Extremum Estimation,” (with Sergio Pastorello and Eric Renault), presented at Free University at Amsterdam, September 2006

“Sharp Correlation Bounds and Their Applications,” presented at

1) Montreal Econometrics Seminar, September 2005,
2) Simon Fraser University, October 2005,
3) Ohio State University, November 2005,
4) Academia Sinica, Taiwan, May 2006,
5) Hong Kong University of Science and Technology, May 2006,
6) The North American Summer Meetings of the Econometric Society, June 2006,
7) The IMS 2006 Meetings, July 2006,
8) University of Maryland, October 2006.

“A Model Selection Test for Bivariate Failure-Time Data,” (with Xiaohong Chen), presented at

1) the World Congress Meetings of the Econometric Society, August 2005,
2) the Joint Statistical Meetings, August 2005,
3) Department of Statistics, University of Waterloo, September 2005,
4) the University of Western Ontario, September 2005.

“Estimation and Model Selection of Semiparametric Copula-Based Multivariate Dynamic Models Under Copula Misspecification,” (with Xiaohong Chen), presented at

1) Financial Engineering and Asset Management Workshop, USTC Shanghai Institute for Advanced Studies, July 3-4, 2005,
2) Forum of Econometrics in Economics and Finance, Jilin University, July 16-18, 2005.

“Maximization by Parts in Likelihood Inference,” (with Peter Song and Jack Kalbfleisch), presented at

1) the AEA meetings in San Diego, January 2004,
2) McGill University in May, 2004,
3) New Frontier of Statistics Workshop, Beijing, July 6-8, 2005.

“Pseudo-Likelihood Ratio Tests for Model Selection in Semiparametric Multivariate Copula Models,” (with Xiaohong Chen), presented at 2004 DeMoSTAFI conference in Quebec, May 2004.

“Simple Tests for Models of Dependence Between Financial Time Series: with Application U.S.

Equity Returns and Exchange Rates," (with Xiaohong Chen and Andrew Patton), presented at

1) the International Conference on Dependence Modelling for Credit Portfolios in September, 2003 in Venice,
2) Department of Economics, Texas A&M University in October, 2003,
3) Canadian Econometric Study Group Meetings at York University, Canada in September 2004,
4) Department of Mathematics and Statistics, University of North Carolina at Charlotte, May 2005.

"Semiparametric Estimation of Copula-Based Time Series Models," (with Xiaohong Chen), presented at

1) AEA meetings in Washington, January, 2003,
2) Department of Statistics, University of Central Florida in January, 2003,
3) Department of Economics, Indiana University in April, 2003,
4) The Financial Econometrics Conference in May, 2003 in Montreal
5) The University of Western Ontario in April, 2004,
6) Hitotsubashi University in June, 2004,
7) The Far Eastern Econometric Society Meetings in Seoul, Korea, June, 2004.

"Evaluating Density Forecasts via the Copula Approach," (with Xiaohong Chen), presented at

1) University of California at Riverside on Oct. 14, 2002,
2) Southern Economics Association Meetings in November, 2002.

"A Wavelet Solution to the Spurious Regression of Fractionally Integrated Processes," presented at

1) the Midwest Economics Association Meetings held in Cleveland from March 28 to March 31, 2001,
2) Indiana University on April 16, 2002,
3) Rice University in October, 2003.

"An Asymptotically Efficient Wavelet Estimator of the Partial Linear Model," presented in the special invited session on wavelets at the International Conference on Statistics in the 21st Century held at University of Maine from June 29 to July 1, 2000.

"Wavelets and Their Applications," presented at

1) The University of British Columbia on March 31, 2000,
2) University of Michigan on April 13, 2000,
3) University of Montreal on April 20, 2000,
4) Penn State University on April 28, 2000.

"Asymptotic Normality of a Combined Regression Estimator," (with Aman Ullah), presented at

1) Symposium on Nonparametric Functional Estimation at CRM, University of Montreal on Oct. 14, 1997,
2) McGill University in Oct. 1997.

"Some Higher Order Theory for A Consistent Nonparametric Model Specification Test," (with

Oliver Linton). Presented at the North American Summer Meeting of the Econometric Society at Cal-Tech in June 1997.

“Consistent Model Specification Tests: Kernel Based Tests Versus Bierens' ICM Tests,” (with Qi Li), presented at

1) Yale University in April 1996,
2) the North American Summer Meeting of the Econometric Society in June 1996,
3) the Canadian Econometric Study Group Meeting in Sept. 1996,
4) the first Statistics Symposium at Northern Illinois University in September 1996,
5) University of Michigan in November 1996,
6) University of Chicago in January 1997,
7) York University in March 1997,
8) University of Western Ontario in March 1997,
9) University of Southern California, 1997.

“Goodness-of-fit Tests Based on Kernel Density Estimators with Fixed Smoothing Parameters,” presented at University of Western Ontario in October 1994.

“Testing the Goodness-of-Fit of a Parametric Density Function by Kernel Method,” presented at

1) University of California at Riverside in March 1994,
2) University of Waterloo in Oct. 1994.

“The Asymptotic Expansion of Kernel Sum of Squared Residuals and its Applications in Hypotheses Testing,” (with Qi Li), presented at the Canadian Econometric Study Group Meeting in Oct. 1993.

“Hypotheses Testing based on Modified Nonparametric Estimation of an Affinity Measure between Two Distributions,” (with Ramo Gencay), presented at

1) the Meeting of the Canadian Economic Association in June 1992,
2) University of Guelph in 1992,
3) University of Western Ontario, Oct. 1992.

“A Direct Way to Formulate Indirect Estimators of Average Derivatives,” presented at the North American Summer Meeting of the Econometric Society, 1991.

M.A. STUDENTS SUPERVISED

Zhu, Dongming (2001), Dong, Jian (2000), An, Yunbi (1999), Cheng, Yu (1998), Dai, Boxin (1997), Liu, Yanjun (1995), Li, Zhixin (1995), Osuji, Chukwudi Obinna (1993), Qin, Qianru (1993), Hevi, Prosper E. (1992), Zhang, Jiankang (1992), Yuan, Mingwei (1991), Sun, Aihua (1991), Department of Economics, University of Windsor

PH. D. COMMITTEES (Chair)

Sang Soo Park (2008, first placement: tenure-track assistant professor, Department of Economics, University of North Carolina at Chapel Hill), Department of Economics, Vanderbilt

University

Jisong Wu (2009, first placement: tenure-track assistant professor, Department of Economics, Indiana University-Purdue University, Indianapolis), Department of Economics, Vanderbilt University

Heng Chen, in progress

Shabana Singh (**Co-Chair**), in progress

PH. D. COMMITTEES (Member)

Tommaso Tempesti, Zengfeng Guo, Suman Seth, Bingyu Zhang, Haibin Wu, Aster Adams, Achintya Ray, Jun Zhang, Kun Yang, Ji Lu, Department of Economics, Vanderbilt University

Gemma Lee, Veronika Krepely, Owen Graduate School of Management, Vanderbilt University

Shweta Tejpal， Maxym L Yattselev, Department of Mathematics, Vanderbilt University

Cheng, Hua (1997), "Inference of Growth Curve Models," Department of Mathematics and Statistics, University of Windsor

Wang, Tonghui (1992), "Multivariate Theorems and Cochran Theorems," Department of Mathematics and Statistics, University of Windsor

EXTERNAL EXAMINER

Tsafack K., Georges D. (2008), "Asymmetric Dependence Modeling and Implications for International Diversification and Risk Management," Department of Economics, University of Montreal

Li, Fuchun (2000), "Testing for and Dating Structural Change in Econometric Models and Nonparametric Methods in Finance," Department of Economics, University of Western Ontario

Liu, Zhenjuan (1998), "Nonparametric and Semi-parametric Estimation and Testing of Econometric Models," Department of Economics, University of Guelph