

# Ping Yu

August, 2009

[Department of Economics](#)

University of Auckland

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## EDUCATION

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2005-2009	Ph.D. (Economics) University of Wisconsin–Madison
2003-2005	M.S. (Economics) University of Wisconsin–Madison
2000-2002	M.S. (Finance) Peking University
1996-2000	B.A. (Mathematics/Economics) Peking University, <i>Summa Cum Laude</i>

## EMPLOYMENT

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July 2009-Present	Lecturer, Department of Economics, University of Auckland
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## RESEARCH INTERESTS

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Econometric Theory, Applied Econometrics

## WORKING PAPERS

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- "Likelihood-based Estimation and Inference in Threshold Regression", November 2007.
- "Bootstrap in Threshold Regression", June 2008.
- "Semiparametric Efficient Estimation in Threshold Regression", October 2008.
- "Parametric Optimal Testing: Theory and Applications", November 2008.

## PROFESSIONAL ACTIVITY

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Co-organizer, New Zealand Econometric Study Group Meeting	2009-present
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## REFEREEING

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Econometric Theory, Journal of Econometrics, Journal of Money, Credit, and Banking

## SEMINAR PRESENTATION

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2009

Auckland, Concordia, GSM/PKU, HKUST and UW-Madison