

YUBO HUA

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EDUCATION

North Carolina State University 2017 - Expected 2023
Ph.D. in Economics

- Dissertation Title: Essays on High Dimensional Econometrics
- Dissertation Committee: Mehmet Caner (Chair), Ilze Kalnina, Zheng Li and Xiaoyong Zheng

Clemson University 2014 - 2016
M.A. in Economics

Hebei Agricultural University 2010 - 2014
B.A. in Economics

RESEARCH FIELDS

High Dimensional Econometrics, Machine Learning and Econometrics.

WORKING PAPERS

“High Dimensional GMM Estimation and Inference Using the Variant of the Conservative Lasso”
(*Job Market Paper*)

I consider estimation and inference in high dimensional GMM models. I propose an estimator using the two-step variant of the conservative Lasso without the sub-gaussian and two stage sparsity assumptions. In my model, I allow the number of instruments and structural parameters to be greater than the sample size. I first derive an oracle inequality for my two-step GMM estimator. Then I show that the upper bound in my oracle inequality is not worse than that given by Caner and Kock (2019). The strong oracle property of my estimator is also showed which is not established in previous high dimensional GMM estimation studies. Afterwards, I provide the desparsified version of my estimator and show that it leads to uniformly valid inference even with the conditionally heteroskedastic errors. The results of simulations show that my estimator has a good performance especially in the situation of the high dimensional instruments and parameters in terms of mean squared error, test size and power.

WORK IN PROGRESS

“High Dimensional Correlated Random Effects Models With Structured Sparsity Estimators”

CONFERENCE PRESENTATIONS

Midwest Econometrics Group 2022

TEACHING EXPERIENCE

Lab Instructor, North Carolina State University

- Applied Econometrics I (ECG 561) (Masters) Fall 2019

Teaching Assistant, North Carolina State University

- Time Series Econometrics (ECG 752) (PhD) Spring 2020, Spring 2021
- Introduction to Econometric Methods (ECG 750) (Masters) Spring 2021
- Applied Econometrics II (ECG 562) (Masters) Spring 2020, Spring 2021

- Econometrics II (EC 451) Fall 2018, Fall 2020, Fall 2021
- Intermediate Microeconomics (ARE 301) Fall 2020
- Introduction to Agricultural & Resource Economics (ARE 201) Spring 2018

HONORS AND AWARDS

North Carolina State University

- Toussaint Scholarship 2019, 2022
- Conference Travel Grant, MEG 2022 Conference 2022
- Owens Graduate Fellowship Fund Scholarship 2019, 2021
- Goins Economic Graduate Education Scholarship 2018

Hebei Agricultural University

- National Scholarship Awarded by Ministry of Education of China 2011
- First Class Scholarship 2011 - 2013
- Outstanding Student Award 2011 - 2013

SERVICE

North Carolina State University

- Graduate Economics Program Ambassador 2020 - 2022

SKILLS

Software: R, Matlab, Stata, Eviews, L^AT_EX

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

REFERENCES

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