CHAOYI CHEN

- September 2019 -

Contact Information

Department of Economics and Finance
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Research Interests

Econometrics, Applied Econometrics, Empirical Growth, Energy Economics, and Financial Econometrics.

Education

Ph.D., Economics, University of Guelph — Sep. 2015 - Present
Academic Advisors: Thanasis Stengos and Yiguo Sun

M.A., Economics, University of Guelph — Sep. 2014 - Aug. 2015

Coursework towards H.B.A. Economics, University of Windsor — Sep. 2013 - Apr. 2014

B.A., Economics, Liaoning Finance and Trade College — Sep. 2009 - Aug. 2013

Refereed Journal Publications

"Re-examining the Asymmetric Gasoline Pricing Mechanism in EU: a Note on a Panel Threshold Analysis" (with M. Polemis, and T. Stengos), *Applied Economics Letters*, Forthcoming.

"Can Exchange Rate Pass-Through Explain the Asymmetric Gasoline Puzzle? Evidence from a Pooled Panel Threshold Analysis of the EU" (with M. Polemis, and T. Stengos), *Energy Economics*, 81, 1-2, 2019.

"Monte Carlo Comparison for Nonparametric Threshold Estimators" (with Y. Sun), *Journal of Risk and Financial Management*, 11(3), 49, 2018. (Special issue on "Nonparametric Econometric Methods and Application")

"On the Examination of Non-linear Relationship between Market Structure and Performance: Evidence from the US Manufacturing Industry" (with M. Polemis, and T. Stengos), *Economics Letters*, 164(C), 1-4, 2018.

Working Papers

"A GMM Estimator for Linear Index Threshold Model" (JMP).

"Long-Horizon Stock Valuation and Return Forecasts Conditional on Demographic Projections" (with N. Gospodinov, A. Maynard, and E. Pesavento).

Work in Progress

"Endogeneity in Semiparametric Threshold Regression Model with Two Threshold Variables" (with T. Stengos, and Y. Sun).

"Renewable Energy Consumption and Economic Growth Nexus: Evidence from a Threshold Model" (with M. Pinar, and T. Stengos).

Conference Presentations

29^{th} *Annual Meeting of Midwest Econometrics Group*, Columbus, USA. Paper presented: "Endogeneity in Semiparametric Threshold Regression Model with Two Threshold Variables", Oct. 2019 (Scheduled).

36^{th} *Annual Meeting of Canadian Econometrics Study Group* (Poster Session), Montreal. Paper presented: "A GMM Estimator for Linear Index Threshold Model", Oct. 2019 (Scheduled).

7^{th} *Doctoral Workshop in Applied Econometrics*, Toronto. Paper presented: "A GMM Estimator for Linear Index Threshold Model", Jun. 2019.

28^{th} *Annual Meeting of Midwest Econometrics Group*, Madison, USA. Paper presented: "A GMM Estimator for Linear Index Threshold Model", Oct. 2018.

35^{th} *Annual Meeting of Canadian Econometrics Study Group* (Poster Session), Ottawa. Paper presented: "A GMM Estimator for Linear Index Threshold Model", Oct. 2018.

International Association of Applied Econometrics Annual Conference, Montreal, Paper presented: "Long-Horizon Stock Valuation and Return Forecasts Conditional on Demographic Projections", Jun. 2018.

6^{th} *Doctoral Workshop in Applied Econometrics* (Poster Session), Toronto. Paper presented: "A GMM Estimator for Linear Index Threshold Model", Jun. 2018.

52^{nd} *Annual Meeting of Canadian Economics Association*, Montreal. Paper presented: "A GMM Estimator for Linear Index Threshold Model", May. 2018.

Referee Service

Empirical Economics ($\times$ 2), *Energy Economics*.

Scholarships and Awards

Internal funding:

- PhD Candidate Travel Grant, 2019.
- CBE Graduate Excellence Scholarship, 2018.
- International Graduate Tuition Scholarships, 2015-2019.
- Board of Graduate Studies Research Scholarship, 2015-2017.
- Graduate Scholarships in Economics, 2014-2019.

Awards:

- Governor General Medal, Department of Economics and Finance Nominee for the Award, 2015.
- Provincial Merit for Student Achievement in the Liaoning Province, 2012.
- Honors for College-Level Excellence, 2011.
- Award of Academic Achievement for College-Level Major, 2011.
- Award of Academic Achievement for College-Level Minor, 2010.
- 3^{rd} Prize in the 2010 China Global Management Challenge (GMC), 2010.

Professional Experiences

Courses taught at University of Guelph:

- ECON 2740 - Economics and Statistics: Fall 2019.
- ECON 3740 - Introduction to Econometrics: Fall 2018.

Teaching assistance at University of Guelph:

- ECON 3740 - Introduction to Econometrics: Fall 2014, Winter 2019.
- ECON 2740 - Economics and Statistics: Fall 2017/2019, Winter 2018.
- ECON 2410 - Intermediate Macroeconomics: Winter 2016.
- ECON 2310 - Intermediate Microeconomics: Fall 2015.
- ECON 2770 - Introduction to Mathematical Economics: Fall 2017, Winter 2015/2017/2018.
- Preliminary Quantitative Methods Course: Summer 2016.

Teaching assistance at University of Windsor:

- Economics Help Center: Fall 2013, Winter 2014.

Research assistance at University of Guelph:

- Professor Alex Maynard: Summer 2017/2018.
- Professor Michael Hoy: Summer 2019.
- Professor Talat Genc: Summer 2015.

Computer Skills and Other Information

Computer Skills: Matlab, R, GAUSS, STATA, Maple, LaTeX.
Citizenship: China.
Languages: : Mandarin Chinese (Native), English (Proficient).

References

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