Jianhan Zhang

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Research fields

Primary: Econometric theory; Secondary: Applied Econometrics, Financial Econometrics.

Education

PhD in Economics Sep 2019 - Aug 2024(expected)
University of Guelph(Canada)
Committee: Thanasis Stengos(Chair), Yiguo Sun, Hong Li
Thesis title: "Endogeneity on Threshold Regression Model"

M.A in Economics Sep 2016 - Aug 2019
Central University of Finance and Economics(China)

BA in Economics Sep 2012 - May 2016
Anhui University of Finance and Economics(China)

Working papers

Threshold regression model with mismeasured variables
Jianhan Zhang,Yiguo Sun

- We consider a threshold regression model with possible mismeasured regressors, which is useful for the firm's investment model, as the mismeasurement of Tobin's Q and the possible threshold effect that comes from financial constraints should not be ignored. In econometric theory, we extend the existing linear model by allowing threshold structure and an MoM(Median of Means) robustness estimator to overcome the possible heavy-tailed problem.

Endogeneity kink threshold regression model *To be resubmitted to JBES*
Jianhan Zhang, Chaoyi Chen, Yiguo Sun and Thanasis Stengos

- In this paper, we solve the possible endogeneity problem in a kink threshold regression model, where both the threshold variable and regressors are allowed to be endogeneity. We apply a two-step Sieve LS estimation and establish a root-n convergence of the parametric estimators(linear coefficients and threshold parameters). Using our model to measure the possible threshold effect of COVID-19 on North America's labor market, we find the negative impact being statistically severe only after the number of COVID-19 cases is above a certain level.

Work in progress

Robust GMM estimator of errors-in-variables model
Jianhan Zhang, Yiguo Sun

Projects

Research Assistant

Dr. Thanasis Stengos	S21; W22; W23; S23
Dr. Yiguo Sun	F22
Dr. Kurt Annen	S21
Dr. Fred Liu	S22
Dr. Hong Li	F23

Book revision F20-F21
with Prof. Ray Rees(LMU) and Prof. Mike Hoy — Mathematics for Economics 4ed

Referee

Empirical Economics ×2

Teaching interests

Graduate — *Econometrics Theory, Applied Econometrics*

Undergraduate — *Statistics, Econometrics, Financial Econometrics*

Teaching

Lecturer for Economic Statistics(ECON2740) — *F23 [Syllabus]*

Conference

Economic students workshop(Guelph) — *W22/W23*

38th Canadian Econometrics Study Group Annual Meeting — *F23*

Technical skills

Tools R, Matlab, Python, Gauss, LaTeX

Language

English Fluent
Chinese Native

References

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