

Lin Zhu

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Position

June 2012-present Assistant Professor, Department of Economics, School of Economics and Management, Tsinghua University

Research Interests: Econometric Theory, Semi/Non-parametric Econometrics,
Financial Econometrics

Education

Ph.D., Economics	Indiana University, Bloomington	May 2012
M.A., Mathematics	Indiana University, Bloomington	May 2006
B.S., Statistics	University of Science and Technology of China	July 2004

Research

Publication:

“Automatic Specification Testing For Vector Autoregressions and Multivariate Nonlinear Time Series Models,” (joint with J. C. Escanciano, I. N. Lobato), forthcoming in *Journal of Business & Economic Statistics*

Working Paper

“Inferences in Semiparametric Partially Identified Models: An Empirical Process Approach” (2013, with J. C. Escanciano)
“A Simple Data-Driven Estimator for the Semiparametric Sample Selection Model,” (R&R 2012, with J.C. Escanciano)
“A Semiparametric Test for Drift Specification in the Diffusion Model,” (2010)

Work in Progress

“Inferences in Partially Identified Structural Models,” (with Juan Carlos Escanciano)
“Nonparametric Identification and Estimation of Dichotomous Contingent Valuation Data,” (with J.C. Escanciano)

Presentations

Symposium in Financial Econometrics, Indiana University, Poster “A Semiparametric Test for Drift Specification in the Diffusion Model,” March 2009
Econometrics Workshop, Indiana University,
“Inferences in Semiparametric Two-Step Partially Identified Models: An Empirical Process Approach,” December 2011
International Conference on Microeconomic Data and Empirical Methods, Renming University, “Inferences in Semiparametric Partially Identified Models: An Empirical Process Approach”, June 2012