Jihai Yu

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Areas of Specialization

Spatial Econometrics , Panel Data

Education

Ph.D., Economics, The Ohio State University, June, 2007
M.A., Economics, The Ohio State University, June 2002
M.A., Economics, Fudan University, June 2001
B.A., Economics, Fudan University, June 1998

Dissertation

"Essays on Spatial Dynamic Panel Data Model: Theories and Applications"
Dissertation Supervisor: Lung-fei Lee and Paul Evans

Academic Positions

Professor, Guanghua School of Management, Peking University, 2015-present
Associate Professor, Guanghua School of Management, Peking University, 2010-2015
Assistant Professor, Gatton College of Business and Economics, University of Kentucky, 2007-2010

Visiting Experiences

Singapore Management University, June-July, 2011
Orleans University, June-July, 2012
University of Alberta, August, 2017
University of Alberta, June, 2018

Editorial Duties

Co-editor   Spatial Economic Analysis

Associate editor Regional Science and Urban Economics
                 Journal of Spatial Econometrics

Referee for

Annals of Statistics, China Economic Review, Econometric Reviews, Econometric Theory, Economics Letters, Emerging Markets , Finance and Trade, Empirical Economics, Fiscal Studies, Geographical Analysis, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics , Journal of Economic Survey, Journal of Regional Science, Journal of Spatial Econometrics, Journal of the Royal Statistical Society, Letters in Spatial and Resource Sciences, National Science Foundation, Papers in Regional Science, Regional Science and Urban Economics, Southern Economic Journal, Spatial Economic Analysis, Statistics & Probability Letters, Technological Forecasting & Social Change, The B.E. Journal of Macroeconomics

Program Committee

The 2012 International Symposium on Econometric Theory and Applications (SETA 2012)
12th International Workshop Spatial Econometrics and Statistics (2013)
15th International Workshop Spatial Econometrics and Statistics (2016)
XI World Conference on Spatial Econometrics Association (2017)

Publications

[1] Yu, J., R. de Jong and L.F. Lee, 2008. Quasi-Maximum Likelihood Estimators for Spatial Dynamic Panel Data With Fixed Effects When Both n and T Are Large. *Journal of Econometrics* 146, 118-134.

[2] Lee, L.F., and J. Yu, 2009. Spatial Nonstationarity and Spurious Regression: The Case with Row-Normalized Spatial Weights Matrix. *Spatial Economic Analysis* 4:3, 301-327.

[3] Lee, L.F., and J. Yu, 2010. Estimation of Spatial Autoregressive Panel Data Models with Fixed Effects. *Journal of Econometrics* 154, 165-185.

[4] Lee, L.F., and J. Yu, 2010. A Spatial Dynamic Panel Data Model With Both Time and Individual Fixed Effects. *Econometric Theory* 26, 564-597.

[5] Yu, J. and L.F. Lee, 2010. Estimation of Unit Root Spatial Dynamic Panel Data Models. *Econometric Theory* 26, 1332-1362.

[6] Lee, L.F., and J. Yu, 2010. Some Recent Developments in Spatial Panel Data Models. *Regional Science and Urban Economics* 40, 255-271.

[7] Lee, L.F., and J. Yu, 2011. Estimation of Spatial Panels. *Foundations and Trends in Econometrics*, NOW publisher.

[8] Lee, L.F., and J. Yu, 2011. A Unified Transformation Approach for the Estimation of Spatial Dynamic Panel Data Models: Stability, Spatial Cointegration and Explosive Roots. In: Ullah, A., Giles, D.E.A. (Eds.), *Handbook on Empirical Economics and Finance*, 397-434 , Taylor & Francis Group, New York.

[9] Yu, J., R. de Jong and L.F. Lee, 2012. Estimation for Spatial Dynamic Panel Data with Fixed Effects: the Case of Spatial Cointegration. *Journal of Econometrics* 167, 16-37.

[10] Lee, L.F., and J. Yu, 2012. QML Estimation of Spatial Dynamic Panel Data Models with Time Varying Spatial Weights Matrices. *Spatial Economic Analysis* 7, 31-74.

[11] Lee, L.F., and J. Yu, 2012. Spatial Panels: Random Components vs. Fixed Effects. *International Economic Review* 53, 1369-1412.

[12] Lee, L.F., and J. Yu, 2012. The C(a)-type Gradient Test for Spatial Autoregressive Models. *Letters in Spatial and Resource Sciences* 5, 119-135.

[13] Yu, J. and L.F. Lee, 2012. Convergence: A Spatial Dynamic Panel Data Approach. *Global Journal of Economics* 1, 125006 (36 pages).

[14] Tao, J and J. Yu, 2012. The Spatial Time Lag in Panel Data Models. *Economics Letters* 117, 544-547.

[15] Lee, L.F., and J. Yu, 2013. Near Unit Root in the Spatial Autoregressive Model. *Spatial Economic Analysis* 8, 314-351.

[16] Yu., J and G. Zhu, 2013. How Uncertain is Household Income in China. *Economics Letters* 120, 74-78.

[17] C. Ho, W. Wang and J. Yu, 2013. Growth Spillover through Trade: A Spatial Dynamic Panel Data Approach. *Economics Letters* 120, 450-453.

[18] Lee, L.F., and J. Yu, 2014. Efficient GMM Estimation of Spatial Dynamic Panel Data Models. *Journal of Econometrics* 180, 174-197.

[19] Lee, L.F., and J. Yu, 2015. Estimation of Fixed Effects Panel Regression Models with Separable and Nonseparable Space-time Filters. *Journal of Econometrics* 184, 174-192.

[20] Lee, L.F., and J. Yu, 2015. Spatial Panel Data Models. In: Baltagi, B (Eds.), *Oxford Handbook of Panel Data.* Oxford University Press. 363-401.

[21] Wang, W. and J. Yu, 2015. Estimation of Spatial Panel Data Models with Time Varying Spatial Weights Matrices. *Economics Letters* 128, 95-99.

[22] Yu, J., L.A. Zhou and G. Zhu, 2016. Strategic Interaction in Political Competition: Evidence from Spatial Effects across Chinese Cities. *Regional Science and Urban Economics* 57, 23-37.

[23] Lee, L.F. and J. Yu, 2016. Identification of Spatial Panel Durbin models. *Journal of Applied Econometrics* 31, 133-162.

[24] Yang, Z, J. Yu and S.F. Liu, 2016. Bias Correction and Refined Inference for Fixed Effects Spatial Panel Data Models. *Regional Science and Urban Economics* 61, 52-72.

[25] Qu, X., L.F. Lee and J. Yu, 2017. QML Estimation of Spatial Dynamic Panel Data Models with Endogenous Time Varying Spatial Weights Matrices. *Journal of Econometrics* 197, 173-201.

[26] Ho, C., W. Wang and J. Yu, 2018. International Knowledge Spillover through Trade: A Time-Varying Spatial Panel Data Approach. *Economics Letters* 162, 30-33.

[27] Zhang, X. and J. Yu, 2018. Spatial Weights Matrix Selection and Model Averaging for Spatial Autoregressive Models. *Journal of Econometrics* 203, 1-18.

[28] Lee, L.F and J. Yu, 2020. Initial conditions of dynamic panel data models: on within and between equations. *Econometrics Journal* 23, 115-136.

[29] Jin, F., Lee, L.F and J. Yu, 2020. First difference estimation of spatial dynamic panel data models with fixed effects. *Economics Letters* 189, 109010.

[30] Jin, F., Lee, L.F and J. Yu, 2021. Sequential and efficient GMM estimation of dynamic short panel data models. *Econometric Reviews* 40:10, 1007-1037.

[31] Chang, H., W. Wang and J. Yu, 2021. Revisiting environmental Kuznets curve in China: A spatial dynamic panel data approach. *Energy Economics* 104, 105600.

[32] Lee, L.F., C. Yang, and J. Yu, 2022. QML and efficient GMM estimation of spatial autoregressive models with dominant (popular) units. *Journal of Business and Economics Statistics,* forthcoming.

[33] Jin, F., L.F. Lee and J. Yu, 2022. Estimating flow data models of international trade: Dual gravity and spatial interactions. *Econometric Reviews*, forthcoming.

[34] Chang, H. and J. Yu, 2024. Impact analysis for spatial autoregressive models: with application to air pollution in China. *Statistica Sinica* 34(2), forthcoming.

Book Review

[35] *Introduction to Spatial Econometrics* by James LeSage and R. Kelley Pace. *Geographical Analysis* 42 (2010) 356-359.

Publications in Chinese

[36] 王劲松, 虞吉海, 2000. 关于货币政策中间目标变量的比较研究及其启示. *经济学动态*, 2000 (04), 62-66.

[37] 虞吉海, 王劲松, 2000. 流动性陷阱与日本的经济萧条. *世界经济*, 2000 (07), 73-77.

[38] 虞吉海, 2000. 中央银行和非国有商业银行提高资本金比例的博弈分析. *国际金融研究*, 2000 (07), 26-30.

[39] 朱国钟, 乔坤元, 虞吉海, 2014. 中国各省经济增长是否收敛？ *经济学季刊*, 2014 (04), 1171-1194.

[40] 张轩瑜, 宋晓军, 虞吉海 , 2020. 中国环境库兹涅茨曲线--基于省级 PM2.5的实证分析. *环境科学学报*, 40 (1), 315-324.

[41] 宋晓军, 李曦纳, 虞吉海, 2020. 空间动态短面板的估计及中国城市经济增长收敛性的分析. *经济学报*, 7 (1), 38-59.

Fellowships, Awards, and Honors

北京大学教学优秀奖(研究生部分), Peking University, 2022.

北京大学中国工商银行优秀教师奖, Peking University, 2020

国家自然科学基金杰出青年, 2019.

国家自然科学基金优秀青年, 2013.

北京大学正大奖教金, Peking University, 2013.

Best Paper of Young Scientists, International Workshop on Spatial Econometrics and Statistics at Rome, Italy, May 2006

University Fellowship, The Ohio State University, September 2001-August 2002

The Ryoichi Sasakawa Fellowship, Fudan University, 2000

人民奖学金, Fudan University, 1994 to 1998

Conference Presentations

Quantitative Economic Research center, SASS, Shanghai, June 2022(Virtual).

School of Economics and Management, CAS and UCAS, Beijing, June 2022(Virtual).

Conference on Econometrics and China's Economy, SUFE, May 2022(Virtual).

School of Economics and Management, SWUFE, Chengdu, Sept 2021 (Virtual).
Conference on Econometrics and Big Data, Xiamen University, Xiamen, July 2021.
School of Economics, Xiamen University, Xiamen, November 2020 (Virtual).
2019 Frontier Forum of Theoretical and Applied Econometrics, HUST, May 2019.
6th Cross-Strait Dialogue, Peking University, April 2019.
5th Cross-Strait Dialogue, Academia Sinica, April 2018.
3rd Guangzhou Econometrics Workshop, Zhongshan University, November 2017.
315th Young Scientist Forum of China Academy, September 2017.
4th Cross-Strait Dialogue, Peking University, April 2017.
3rd Cross-Strait Dialogue, Academia Sinica, April 2016.
Shandong Econometrics Conference, School of Economics, Shandong University, July 2014.
School of Economics and Management, Tsinghua University, May 2014.
School of Economics, Xiamen University, April 2014.
School of Economics and Management, SWUFE, Chengdu, November 2013.
School of Public Economics, SWUFE, Chengdu, November 2013.
2nd Microeconometric Theory and Applications, Renmin University, July 2013.
1st China Econometric Meeting, Peking University, June 2013.
International Conference on Policy Analysis Using Modern Econometric Methods, ISEM-CUEB,
        Beijing, December 2012
18th International Conference on Panel Data, Bank of France, Paris, July 2012
School of Economics, Fudan University, Shanghai, December 2011
School of Economics and Management, Chinese Agricultural University, Beijing, November 2011
5th World Conference on Spatial Econometrics Association, Toulouse, July 2011.
School of Economics, Singapore Management University, Singapore, June 2011.
Shanghai Econometrics Workshop, SUFE, Shanghai, June 2011.
China Center of Economic Research (CCER), Peking University, May 2011.
Department of Economics, Shanghai Jiao Tong University, March 2011.
Department of Economics, Syracuse University, Syracuse, USA, February 2011
10th World Congress of the Econometric Society, Shanghai, China, August 2010
International Symposium on Econometrics of Specification Tests in 30 Years, Xiamen University,
        June 2010
Department of Economics, University of Cincinnati, USA, May 2010
Far Eastern Meeting of the Econometric Society, Tokyo University, Japan, August 2009
2nd World Conference of the Spatial Econometrics Association, New York City, November 2008
Far Eastern Meeting of the Econometric Society, Singapore Management University, Singapore,
        July 2008
3rd Symposium on Econometric Theory and Applications, HKUST, Hong Kong, April 2007
Guanghua School of Management, Peking University, Beijing, China, March 2007
Department of Economics, University of Kentucky, Lexington, USA, March 2007
Department of Economics, University of Waterloo, Waterloo, Canada, February 2007
Department of Economics, Ohio State University, Columbus, USA, November 2006
16th Annual Meeting of the Midwest Econometrics Group, University of Cincinnati, USA,
        October 2006
Far Eastern Meeting of the Econometric Society, Tsinghua University, Beijing, China, July 2006
International Workshop on Spatial Econometrics and Statistics, Rome, Italy, May 2006