

YAN LIU

Institute of Economic Research, Kyoto University
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EMPLOYMENT

Assistant Professor, Kyoto University, June 2025-Present

EDUCATION

Ph.D., Economics, Boston University, Boston MA, May 2025
Dissertation Title: *Essays on the Econometric Analysis of Counterfactual Policies and Incompleteness*
Main advisor: Hiroaki Kaido
Dissertation Committee: Hiroaki Kaido, Iván Fernández-Val, and Jean-Jacques Forneron

M.A., Economics, Kyoto University, Kyoto, Japan, 2018

B.A., Economics, Peking University, Beijing, China, 2015
B.S., Statistics, Peking University, Beijing, China, 2015

FIELDS OF INTEREST

Econometrics, Applied Microeconomics

PUBLICATIONS

“Asymptotic Properties of the Maximum Likelihood Estimator in Regime-Switching Models with Time-Varying Transition Probabilities,” (with Chaojun, Li) *The Econometrics Journal*, (2023) 26(1): 67-87.

WORKING PAPERS

“Robust Counterfactual Analysis for Nonlinear Panel Data Models”
“Policy Learning under Endogeneity Using Instrumental Variables”
“Model Selection Tests for Incomplete Models” (with Hiroaki Kaido)

PRESENTATIONS

2025: University of Notre Dame, University of Osaka, Kyoto University (Institute of Economic Research), Washington University in St. Louis, University of Sydney Business School, 2025 CES North American Conference (UMich)
2024: AMES2024-China (ZJU), IAAE 2024 Annual Conference (XMU), BU-BC Joint Workshop in Econometrics
2023: BU-BC Joint Workshop in Econometrics
2022: NASMES2022 (Miami), IAAE 2022 Annual Conference (KCL), ESAM2022 (virtual), SETA2022 (virtual), YES2022 (Yale), MEG 2022 Conference (MSU)
2019: AMES2019 (XMU)
2018: AMES2018 (Sogang University)

FELLOWSHIPS AND AWARDS

Best Second Year Paper Award, Department of Economics, Boston University, 2022
Dean's Fellowship, Boston University, 2019-2024

Foreign Student Scholarship, Nomura Foundation, 2018-2019
Outstanding Master's Thesis Award, Graduate School of Economics, Kyoto University, 2018
Asian Future Leaders Scholarship Program, Bai Xian Asia Institute, 2016-2018
Academic Excellence Award, Peking University, 2013
Leo KoGuan Scholarship, Peking University, 2013
Merit Student, Peking University, 2012
ICBC Scholarship, Peking University, 2012

WORK EXPERIENCE

Research Assistant to Professor Hiroaki Kaido, Boston University, Fall 2021, Fall 2022,
Spring 2024
Research Assistant to Professor Pierre Perron, Boston University, Fall 2024, Spring 2025
Research Fellow (DC2), Japan Society for the Promotion of Science, 2019

REFEREE EXPERIENCE

Annals of Statistics, Econometric Reviews

TEACHING EXPERIENCE

Teaching Assistant, Advanced Econometrics 1 (Ph.D.), Boston University, Spring 2021,
Spring 2022, Spring 2023
Teaching Assistant, Empirical Economics 1, Boston University, Fall 2021
Teaching Assistant, Elementary Mathematical Economics, Boston University, Fall 2020
Teaching Assistant, Advanced Microeconomics, Kyoto University, Spring 2019
Teaching Assistant, Advanced Econometrics, Kyoto University, Fall 2018
Teaching Assistant, Introduction to Financial Economics, Peking University, Fall 2014
Teaching Assistant, Principles of Economics, Peking University, Fall 2014

DEPARTMENT SERVICE

Co-Organizer, BU Econometrics Reading Group, Fall 2021-Spring 2023

LANGUAGES

Chinese (native), English (fluent), Japanese (fluent)

COMPUTER SKILLS: MATLAB, Python, R, STATA, LaTeX

CITIZENSHIP/VISA STATUS: China/F1

REFERENCES

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**Professor Iván
Fernández-Val**
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