

Yifeng Jia

118 Professional Building, Department of Economics, University of Missouri, Columbia, MO 65211

Email: Yifeng.jia@mail.missouri.edu Phone: (573) 289-0587 Web: <https://sites.google.com/view/yjia>

Key Qualifications

- Solid background in econometrics and quantitative methods
- 5+ years of research experience in statistical modeling, time series forecasting, and large data analysis
- Advanced programming skills in Matlab and Python, familiar with R, SAS, Julia
- Strong communication, teamwork and leadership skills (3+ years of experience in managing one of the largest class at University of Missouri)

Education

Ph.D., Economics, University of Missouri, Dec. 2018 (Expected)

- Dissertation Title: Three Essays on China's Housing Market, Monetary Policy and the Macroeconomy
- Dissertation Supervisor: Prof. Christopher Otrok

M.A., Economics, University of Missouri, May 2014

B.A., Economics, Xi'an International Studies University, China, July 2012

Fields of Concentration

Applied Time Series Analysis, Applied Macroeconomics, China's Economy, Monetary Economics

Programming Skills

Matlab, Python, R, SAS, Julia, LaTeX

Research

Synchronization and Divergence of China's House Price Dynamics: An endogenously clustering dynamic factor approach (Job Market Paper), working paper, July 2018

- The dynamic factor model (DFM) is used to find the comovements of China's city level house price fluctuations, and a new clustering structure of the local housing markets is proposed.
- A further VAR analysis based on the factor model estimation suggests the asymmetric effects of the 2008 government economic stimulus on local housing markets across the nation.
- Methodology includes reversible jump MCMC for estimating the factor model, a Bayesian logistic regression for the logistic priors, and a Bayesian VAR for policy implication.

House Price Dynamics in China: The Role of Monetary Policy, working paper, Apr. 2018

- Structural VAR analysis is used to evaluate the impact of monetary policy on China's housing market by examining different house price measures and monetary policy instruments
- Bayesian methods is used to estimate and identify the VAR models.

Forecasting China's major economic series: A comparison of constant and time-varying parameter VAR models, work in progress

- Several variations of time-varying parameter specifications are considered: TVPVAR with stochastic volatility, TVPVAR with constant volatility, and a constant parameter VAR with stochastic volatility.
- All models are estimated by MCMC methods.

Work & Teaching Experience

Head Teaching Assistant, Principle of Microeconomics (Econ 1014), Aug. 2015 – Present

- In charge of a course with about 1000 students and 10 TAs in each academic semester
- Responsible of the course administrative issues, including the online course platform (Canvas) setup and maintenance, grade management, and the TAs' work coordination, etc.

Teaching Assistant, Principle of Microeconomics (Econ 1014), Aug. 2014 - May 2015

Awards & Grants

Professional Presentation Travel Award, Graduate School, University of Missouri, Oct. 2018

Travel Grant, North American Summer Meeting of the Econometric Society at WUSTL, Department of Economics, University of Missouri, June 2017

Summer Research Assistantship, Department of Economics, University of Missouri, June 2017

Summer Research Assistantship, Department of Economics, University of Missouri, June 2016

Presentation

34th Annual Research & Creative Activities Forum, University of Missouri, Mar. 2017

"House Price Dynamics in China: The Role of Monetary Policy"

Missouri Valley Economic Association 55th Annual Conference, Memphis, Nov. 2018 (accepted)

"Synchronization and Divergence of China's House Price Dynamics: An endogenously clustering dynamic factor approach"

Reference

Christopher Otok (Advisor)

Professor, Sam B. Cook Chair

Department of Economics

University of Missouri

(573) 882-1587

otrokc@missouri.edu

J. Isaac Miller

Associate Professor

Department of Economics

University of Missouri

(573) 882-7282

millerjisaac@missouri.edu

Shawn Ni

Professor and Department Chair

Department of Economics

University of Missouri

(573) 882-3161

nix@missouri.edu

Eric Parsons (TA Supervisor)

Assistant Research Professor

Department of Economics

University of Missouri

(573) 882-8780

parsonses@missouri.edu