

# Kit-Ming Isabel Yan

Department of Economics and Finance  
City University of Hong Kong  
Tat Chee Avenue, Hong Kong  
(852) 2788-7315, efyang@cityu.edu.hk

## EDUCATION

### STANFORD UNIVERSITY

1997-2002 Ph.D. in Economics. Fields: Econometrics and International Economics.  
1997-1999 M.S. in Statistics.

### THE UNIVERSITY OF HONG KONG

1993-1996 B.S. (first class honors) in Economics.

## TEACHING EXPERIENCE

2005-06 Econometrics (EF5075), Principles of Econometrics (EF3450),  
Project course (EF4300).  
2004-05 Advanced Topics in Econometrics (EF8075), Econometrics (EF5075).  
2003-04 Principles of Econometrics (EF3450),  
Economic and Business Forecasting (EF3451).  
2002-03 Principles of Econometrics (EF3450),  
The Economies of Mainland China and Hong Kong (EF3461).

## AWARDS

1997 spring Stanford Outstanding Teaching Assistant Award. This award was based on faculty and student evaluation, effectiveness in teaching and capacity in completing related duties.  
1997 Sir Edward Youde Scholarship. Scholarship awarded to the top students in Hong Kong based on academic performance and leadership.  
1996 S.L.Pao Education Foundation Scholarship

## RESEARCH GRANTS

2006-07 RGC Competitive Earmarked Research Grant (CERG), "Speculative Attacks under Different Monetary Regimes", US\$29,946.  
2005-06 Strategic Research Grant (SRG), "Threshold model with multiple threshold variables and its application to currency crises", US\$12,530.  
2004-05 Strategic Research Grant (SRG), "The Role of China and Japan's Exchange Rate and Monetary Policy in the 1997 Asian Crisis – the implications for Future Policies", US\$12,850.  
2003-04 Direct Allocation Grant (DAG), "Understanding the Real Sector Origin of Currency Crises through an Investigation of the Productivity Growth and Competition in the Tradable and Non-Tradable Sectors", US\$15,250.

## PAPERS

Isabel Yan (2006a), "Balance of Payment Crises Under Inflation Targeting", (with Michael Kumhof and Shujing Li), *Journal of International Economics*, forthcoming  
Isabel Yan (2006b), "On the Convergence of the China and Hong Kong Stock Markets: A Cointegration Analysis of the A and H shares" (with Qian Su and Terence Chong), *Applied Financial Economics*, forthcoming

- Isabel Yan (2006c), “The International Linkages of the Japanese Stock Market” (with Terence Chong and Ying-Chiu Wong), a revise and resubmit request from the *Japan and the World Economy*
- Isabel Yan (2006d), “Real Exchange Rates and Productivity: Evidence from Asia” (with Vikas Kakkar), under review by the *Journal of Monetary Economics*
- Isabel Yan (2006e), “Threshold Model with Multiple Threshold Variables”, (with Terence Chong), under review by the *Review of Economic Studies*
- Isabel Yan (2006f), “A Closed Form Solution for the Joint Distribution of the Threshold Estimators”, (with Terence Chong and Melvin Hinich), under review by the *Journal of Multivariate Analysis*
- Isabel Yan (2006g), “Threshold Effects in Currency Crisis Indicators”, (with Terence Chong and Melvin Hinich), working paper
- Isabel Yan (2006h), “Openness and Productivity in China”, (with Terence Chong and W. H. Kwok), under review by the *China Economic Review*
- Isabel Yan (2006i), “Bayesian Inference on Threshold Autoregressive Model with Measurement Error in Threshold Variables”, (with Terence Chong and Po-Shing Wong), working paper
- Isabel Yan (2006j), “Neural Network Estimation and Inference in Threshold Autoregressive Model with Measurement Error”, (with Terence Chong and Po-Shing Wong), working paper
- Isabel Yan (2005a), “Predicting Currency Crises with a Nested Logit Model”, (with Lawrence Lau), **Pacific Economic Review**, 10(3), 295-316, lead article
- Isabel Yan (2005b), “International Protection of Intellectual Property with Firm Lobbying” (with Edwin Lai and Gerald Willmann), working paper
- Isabel Yan (2005c), “An Examination of the Underpricing of H-share IPOs in Hong Kong” (with Shuo Yuan and Terence Chong), working paper
- Isabel Yan (2005d), “International Patent Protection: An Empirical Investigation”, (with Edwin Lai), under review by the *Journal of International Economics*
- Isabel Yan (2004a), “The Determinants of International Portfolio Holdings and Home Bias”, **IMF Working Paper 04/34** (with Shujing Li and Hamid Faruquee)

## **BOOK REVIEW**

- Isabel Yan (2006k), Book Review on “China’s Economic Transformation” by Gregory C. Chow, **Journal of Asian Economics**, 17(4), 773-774.

## **BOOK CHAPTERS**

Isabel Yan (2004b), “Trade, Financial Linkages and Contagion of Currency Crises”, in ***Critical Issues in China’s Growth and Development***, Ashgate, edited by Yum K. Kwan and Eden Yu. (with Lawrence Lau)

**PROFESSIONAL ACTIVITIES**

Referee of: *Applied Economics, Asia-Pacific Journal of Accounting and Economics, International Economic Journal, Pacific Economic Review, Pacific Basin Finance Journal*