TAO WANG

UPDATED: APRIL 2, 2024

Department of Economics
University of Victoria
PO Box 1700, STN CSC
Victoria, BC V8W 2Y2, Canada

TEL: 250-721-6482
Email: taow@uvic.ca
Website: https://taowanguvic.github.io

Employment

University of Victoria — British Columbia, Canada
Assistant Professor, Department of Economics — July 2022-present

Education

Ph.D., Economics, University of California, Riverside — June 2022

Research Areas

Econometrics, Nonparametric Statistics, Machine Learning

Publications

- "Distributed Learning for Kernel Mode-Based Regression," ***The Canadian Journal of Statistics***, 2024+, accepted.
- "Parametric Modal Regression with Autocorrelated Error Process," ***Statistica Sinica***, 2023+, available online.
- "Nonlinear Kernel Mode-Based Regression for Dependent Data," ***Journal of Time Series Analysis***, 2024, 45 (2), 189-213.
- "Nonparametric Estimator for Conditional Mode with Parametric Features," ***Oxford Bulletin of Economics and Statistics***, 2024, 86 (1), 44-73.
- "Semiparametric Partially Linear Varying Coefficient Modal Regression" (with Ullah, A. and Yao, W.), ***Journal of Econometrics***, 2023, 235 (2), 1001-1026.
- "Nonlinear Modal Regression for Dependent Data with Application for Predicting COVID-19" (with Ullah, A. and Yao, W.), ***Journal of the Royal Statistical Society Series A***, 2022, 185 (3), 1424-1453.
- "Modal Regression for Fixed Effects Panel Data" (with Ullah, A. and Yao, W.), ***Empirical Economics*** (Special Issue on Honouring Badi Baltagi), 2021, 60, 261-308.
- "A Machine Learning Strategy for Autism Screening in Toddlers" (with Achenie, L. E. K., Scarpa, A., Factor, R. S., Robins, D. L., and McCrickard, S.), ***Journal of Developmental*** & ***Behavioral Pediatrics***, 2019, 40 (5), 369-376.

Others

- "Discussion of 'Vintage Factor Analysis with Varimax Performs Statistical Inference'," ***Journal of the Royal Statistical Society Series B***, 2023, 85 (4), 1092-1093.

- “Discussion of ‘Modeling the COVID-19 Infection Trajectory: A Piecewise Linear Quantile Trend Model’,” ***Journal of the Royal Statistical Society Series A***, 2022, 185 (4), 1819-1821.

Working Papers

“Envelope Kernel Mode-Based Regression” (*Reject & Resubmit*)

“Kernel Mode-Based Regression under Random Truncation” (with Weixin Yao, *R&R*)

“Optimal Subsampling for Functional Quasi-Mode Regression with Big Data” (*R&R*)

“Estimation and Testing of Forecast Rationality with Many Moments” (with Tae-Hwy Lee)

“Modal Regression Discontinuity Designs” (with Aman Ullah)

“Nonparametric Spatial Modeling towards the Mode” (with Weixin Yao)

Awards and Honors

SSHRC Insight Development Grant (PI, $47,611)	2023-2025
SSHRC Explore Grant (PI, $7,000)	2023-2024
UVic Scholar Conference and Artistic Performance Travel Grant ($1,000)	2023
UVic Research Start-Up Grant ($20,000)	2022-2027
Dissertation Year Program Fellowship, UC Riverside	2021
“Fu Rong” Academic Scholarship, Hunan Youth Development Foundation, China	2014
National Scholarship, Ministry of Education, China	2012, 2013

Conference and Seminar Presentations

* represents scheduled.

2024 University of Washington*, University of Iowa (Statistics), University of Victoria (Brown Bag), 6th ICSA-Canada Chapter Symposium (*Invited*)*

2023 Simon Fraser University, Purdue University, University of California Davis, University of California Irvine, University of California Riverside, University of Victoria (Statistics), Iowa State University, Huazhong University of Science and Technology, Hunan University, Zhejiang University of Finance & Economics, International Society for Business and Industrial Statistics (*Invited*), EcoSta (*Invited*), Canadian Econometrics Study Group

2022 University of Iowa, University of Victoria, Queen Mary University of London, Ca’ Foscari University of Venice, California Polytechnic State University at San Luis Obispo, Newcastle University, NEOMA Business School, University of Victoria (Brown Bag), ESAM, CES, AMES in China, AFES, CEA Conference, California Econometrics Conference (Poster Session), ASSA (Poster Session)

2021 Bangor University, University of California Riverside, Freddie Mac, CFE-CMStatistics (*Invited*), SEA, CES, International Workshop Spatial Econometrics and Statistics, ISI WSC, IAAE Annual Conference, Bernoulli-IMS World Congress in Probability and Statistics, WEAI International Conference, AFES, AMES, LAMES, EEA-ESEM, JSM, RSS International Conference, RCEA Money, Macro & Finance Conference, Bristol Econometric Study Group, CEA Conference, RCEA Time Series Workshop, NBER-NSF Time Series Conference (Poster Session)

2020 Econometric Society World Congress

Teaching Experience

University of Victoria

ECON 548 Applied Econometric Modelling (Graduate)	Spring 2023, 2024, 2025
ECON 366 Econometrics: Part II (Undergraduate)	Spring 2023, 2024, 2025
ECON 365 Econometrics: Part I (Undergraduate)	Fall 2024

University of California Riverside

ECON 2681 Mini-Statistics (Graduate)	Summer 2020, 2021
ECON 162 Managerial Economics (Undergraduate)	Summer 2019, 2021
ECON 105B Intermediate Macroeconomic Theory (Undergraduate)	Summer 2021

Professional Activities

University of Victoria	Department Seminar Committee	July 2022-present
	Department Working Paper Series Coordinator	July 2022-present
	Department Econometrics Oversight Committee	July 2022-June 2023

Conference
Scientific Programme Committee-EcoSta 2024
Session Organizer (Econometric Modeling with Time Series)-EcoSta 2023
Session Chair (Econometric Modeling with Time Series)-EcoSta 2023
Session Chair (Econometric Methods)-WEAI 96th Annual Conference
Session Chair (Rational Behavior)-11th RCEA Money-Macro-Finance Conference
Session Chair (Simultaneous Equations)-2021 Latin American Meeting of the ES

Referee for *Review of Economics and Statistics*, *Journal of Financial Econometrics*, *Review of Development Economics*, *Econometric Reviews*, *Journal of Multivariate Analysis*, *Econometrics*, *Australian & New Zealand Journal of Statistics*, *Statistical Methods & Applications*, *Journal of Quantitative Economics*, *Journal of Business Cycle Research*, *Journal of Business Economics and Management*, *Statistical Papers*, *Entropy*, *Biometrical Journal*, *The Canadian Journal of Statistics*, *Journal of Computational and Graphical Statistics*, *The Polish Statistician*, *Journal of the American Statistical Association*, *Psychological Assessment*