TAO WANG

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Department of Economics
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Employment

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

Education

Ph.D., Economics, University of California, Riverside — June 2022
M.A., Economics (Ph.D. Program), Virginia Tech, Blacksburg — December 2016

Research Areas

Econometric Theory, Nonparametric Statistics, Machine Learning, Applied Econometrics

Publications

- "Nonparametric Estimator for Conditional Mode with Parametric Features", 2023+, ***Oxford Bulletin of Economics and Statistics***, accepted.
- "Parametric Modal Regression with Autocorrelated Error Process", 2023+, ***Statistica Sinica***, available online.
- "Nonlinear Kernel Mode-Based Regression for Dependent Data", 2023+, ***Journal of Time Series Analysis***, available online.
- "Semiparametric Partially Linear Varying Coefficient Modal Regression" (with Ullah, A. and Yao, W.), 2023, ***Journal of Econometrics***, 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' ", 2023+, ***Journal of the Royal Statistical Society Series B***, available online.
- "Discussion of 'Modeling the COVID-19 Infection Trajectory: A Piecewise Linear Quantile Trend Model' ", 2022+, ***Journal of the Royal Statistical Society Series A***, 185 (4), 1819-1821.

Working Papers

"Envelope Kernel Mode-Based Regression" (*Reject and Resubmit*)

"Distributed Learning for A New Robust Regression" (*R&R*)

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

"Modal Regression Discontinuity Designs" (with Aman Ullah)

"Endogeneity in Modal Regression" (with Aman Ullah)

"Nonparametric Spatial Modeling towards the Mode" (with Weixin Yao)

Awards and Honors

SSHRC Insight Development Grant (PI)	2023-2025
UVic Research/Creative Project Grant (PI)	2023-2024
UVic Scholar Conference and Artistic Performance Travel Grant	2023
UVic Research Start-Up Grant (PI)	2022-2027
Dissertation Year Program Fellowship, UC Riverside	2021
Dean's Distinguished Fellowship, UC Riverside	2017-2022
Teaching Fellowship, Virginia Tech	2015-2016
"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: SIAM Conference on Parallel Processing for Scientific Computing* (*Invited*)

2023: Simon Fraser University*, Purdue University*, University of Iowa (Statistics)*, University of California Davis, University of California Irvine, University of California Riverside, University of Victoria (Statistics), Iowa State University, 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, 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
ECON 366 Econometrics: Part II (Undergraduate)	Spring 2023, 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
Department Working Paper Series Coordinator

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*, *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*