TAO WANG

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Department of Economics
University of Victoria
British Columbia, Canada

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

Employment

University of Victoria — Victoria, B.C.

Assistant Professor, Department of Economics — 2022-present

Assistant Professor, Department of Mathematics and Statistics (Cross-Listed) — 2024-2027

Education

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

Research Areas

Econometrics, Nonparametric Statistics, Machine Learning

Publications

- "Nonparametric Spatial Modeling towards the Mode" (with Yao, W.), ***Statistica Sinica***, 2025+, forthcoming.
- "Estimation and Testing of Forecast Rationality with Many Moments" (with Lee, T.-H.), ***Macroeconomic Dynamics***, 2025+, forthcoming.
- "Robust Semi-Functional Censored Regression," ***Journal of Multivariate Analysis***, 2025+, forthcoming.
- "Online Kernel-Based Mode Learning" (with Yao, W.), ***Journal of Computational and Graphical Statistics***, 2025+, forthcoming.
- "Mode-Adaptive Factor Models," ***Scandinavian Journal of Statistics***, 2025+, forthcoming.
- "Kernel Mode-Based Varying Coefficient Models with Nonstationary Regressors" (with Yao, W.), ***Journal of Nonparametric Statistics***, 2025+, forthcoming.
- "Kernel Mode-Based Regression under Random Truncation" (with Yao, W.), ***Statistica Sinica***, 2024+, available online.
- "Semiparametric Modal Regression with Varying Coefficients and Measurement Error" (with Ullah, A.), ***Journal of Statistical Planning and Inference***, 2026, 240, 106307.
- "Optimal Subsampling for Functional Quasi-Mode Regression with Big Data," ***Journal of Computational and Graphical Statistics***, 2025, 34 (2), 552-566.
- "Modal Volatility Function" (with Ullah, A.), ***Journal of Time Series Analysis***, 2025, 46 (4), 748-773.
- "Semi-Functional Varying Coefficient Mode-Based Regression," ***Journal of Multivariate Analysis***, 2025, 207, 105402.
- "Parametric Modal Regression with Autocorrelated Error Process," ***Statistica Sinica***, 2025, 35, 457-478.

- "Distributed Learning for Kernel Mode-Based Regression," ***The Canadian Journal of Statistics***, 2025, 53 (2), e11831.
- "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.

Working Papers

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

"Nonparametric Spatial Mode-Oriented Regression" (with Weixin Yao, *R&R*)

"Modal Regression Discontinuity Designs" (with Aman Ullah)

Awards and Honors

NSERC Discovery Grant (PI, $185,000)	2025-2030
NSERC Early Career Researcher Supplement (PI, $12,500)	2025-2026
SSHRC Connection Grant (PI, $14,709)	2025-2026
SSHRC Insight Development Grant (PI, $47,611)	2023-2025
UVic-SSHRC Explore Grant (PI, $7,000)	2023-2024
UVic Conference Travel Grant ($1,000)	2023, 2024
UVic Research Start-Up Grant ($20,000)	2022-2027
Top Cited Paper-Wiley: Oxford Bulletin of Economics and Statistics	2025
Dissertation Year Program Fellowship, UC Riverside	2021

Conference and Seminar Presentations

* represents scheduled.

2025 Iowa State University* (Statistics), Econometric Society World Congress*, Econometric Models of Climate Change Conference*, BIRS Workshop on Efficient and Reliable Deep Learning Methods and Their Scientific Applications (*Invited*), International Conference on Statistics and Data Science (*Invited*), AERA Annual Meeting, University of Missouri (Statistics), Simon Fraser University (Statistics)

2024 University of Illinois Urbana-Champaign, University of British Columbia (Statistics), University of Calgary (Statistics), University of Washington, University of Iowa (Educational Measurement and Statistics), University of Iowa (Statistics), University of Victoria (Brown Bag), SIAM Conference on Parallel Processing for Scientific Computing (*Invited*), 6th ICSA-Canada Chapter Symposium (*Invited*), California Econometrics Conference

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 2023-2026
ECON 366 Econometrics: Part II (Undergraduate) — Spring 2023-2026
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

Teaching Certificate

Instructional Skills Workshop — May 2023

Professional Activities

Statistical Society of Canada Secretary of the Business and Industrial Statistics Section — July 2025-June 2028

University of Victoria Department Seminar Committee — July 2022-present
Department Working Paper Series Coordinator — July 2022-June 2025
Department Econometrics Oversight Committee — July 2022-June 2023

Conference Local Organizer-California Econometrics Conference 2025
Reviewer for PRCV 2025
Reviewer for Proposals-NCME 2025
Scientific Programme Committee-EcoSta 2025
Scientific Programme Committee-EcoSta 2024
Session Organizer (Econometric Modeling with Time Series)-EcoSta 2023
Session Organizer (Recent Developments in Nonparametric Econometrics)-CEA 2023
Session Chair (Bayesian Inference for Latent Variable Modeling)-NCME 2025
Session Chair (Econometric Modeling with Time Series)-EcoSta 2023
Session Chair (Recent Developments in Nonparametric Econometrics)-CEA 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

Grant Reviewer SSHRC Insight Grant

Referee for *Journal of Econometrics*, *Journal of the American Statistical Association*, *Review of Economics and Statistics*, *Journal of Financial Econometrics*, *Review of Development Economics*, *Econometric Reviews*, *Computational Economics*, *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*, *Psychological Assessment*, *IEEE Transactions on Cybernetics*, *Networks and Spatial Economics*

Students Supervised

Xiao Gao (Ph.D. in Statistics, UC Riverside) Continuing	Co-Supervisor
Idler Aurelus (M.A. Essay) Continuing	Supervisor
Naimul Islam (M.A. Essay) Continuing	Supervisor
Maggie Rickman (M.A. Essay) Continuing	Supervisor
Vincent Wong (M.A. Essay) Continuing	Supervisor
Yuan Yin (M.A. Essay) Continuing	Supervisor
Mohammad Hossein Younesi (M.A. Essay) Continuing	Supervisor
Zhoumo Zhang (M.A. Essay) Continuing	Supervisor
Colton Clarke (Undergraduate) Continuing (NSERC Undergraduate Student Research Award)	Supervisor
Tao He 2024. (M.A. Essay)-Completed	Supervisor
Mohsen Fazeli 2024. (M.A. Essay)-Completed	Supervisor
Keegan Lawrence 2024. (M.A. Essay)-Completed	Supervisor
Jiaxuan Zhang 2024. (M.A. Essay)-Completed	Co-Supervisor