

(updated 11/2022)

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Gender: M **Citizenship:** Dual Canadian and American

Degrees: B.Sc.(Hons.) with high distinction (economics and statistics) 1998, University of Toronto.
M.A. (statistics) 2001, Ph.D. (economics) 2004, University of California, Berkeley.

Experience: University of Toronto. Assistant Professor of Economics, 2004-2011.
Indiana University. Visiting Assistant Professor of Economics, 2008-2009.
The University of Wisconsin-Milwaukee. Assistant Professor of Economics, 2011-2017.
University of Guelph. Visiting Scholar, 2017-2020.
Adjunct Professor of Economics, since 2020.
Ford Motor Company (Dearborn, MI). Research Economist, 2017-2018. Data Science Supervisor, 2018-2021.
Uber Technologies, Inc. (San Francisco, CA). Senior Applied Scientist, 2021-2022.
Meta Platforms, Inc. (Menlo Park, CA). Data Scientist, since 2022.

Fields of specialization: Econometrics, applied econometrics, causal inference methodology, data science/business analytics

Research:

Research interests: Nonparametric and semiparametric estimation and inference, quantile regression, semiparametric efficiency, time series

Peer-reviewed publications:

Quantile-Regression Inference with Adaptive Control of Size, with Juan Carlos Escanciano. *Journal of the American Statistical Association* 114(527): 1382-1393, 2019.

Specification Analysis of Linear Quantile Models, with Juan Carlos Escanciano. *Journal of Econometrics* 178(3): 495-507, 2014.

Design-Adaptive Nonparametric Estimation of Conditional Quantile Derivatives. *Journal of Nonparametric Statistics* 24(3): 597-612, 2012.

Nonstandard Quantile-Regression Inference, with Keith Knight. *Econometric Theory* 25(5): 1415-1432, 2009.

Simple Edgeworth approximations for semiparametric averaged derivatives. *Economics Bulletin* 3(50): 1-8, 2005.

Current working paper:

Estimation of the Intercept in a Semiparametric Sample-Selection Model. November 2022.

Ph.D. dissertation:

Smoothing Choices and Distributional Approximations for Econometric Inference, supervised by James Powell. University of California, Berkeley, 2004.

Teaching:

Teaching and supervisory interests: econometrics, statistics, empirical microeconomics, empirical finance

Most recently taught courses:

Intermediate and advanced undergraduate econometrics, Spring and Fall semesters, Spring 2012 through Spring 2017

Probability and statistics (*first half of the first-year Ph.D. sequence in econometrics*), Fall semesters, Fall 2013 through Fall 2016

Ph.D. econometrics (*second half of the first-year Ph.D. sequence in econometrics*), Spring semesters, Spring 2013 through Spring 2017

Microeconometrics (*second-year Ph.D. course*), Fall 2016

Distinction in teaching:

Highest average teaching effectiveness score (5/5) amongst all economics instructors as measured by student evaluations, undergraduate econometrics, Spring 2015

Graduate independent study in applied econometrics:

Supervised term papers in marketing and empirical microeconomics, Fall 2015; in empirical finance and labor economics, Spring 2016; in empirical finance, Fall 2016

Dissertation committees:

Chun Liu (Ph.D., University of Toronto), June 2007.
Dissertation in empirical finance.
Initial placement: Tsinghua University.

Yu Ren (Ph.D., Queen's University), June 2008.
Dissertation in financial econometrics.
Initial placement: Xiamen University.

Zhongfang He (Ph.D., University of Toronto), July 2009.
Dissertation in financial econometrics.
Initial placement: Bank of Canada.

Liang Wang (Ph.D., The University of Wisconsin-Milwaukee), April 2013.
Dissertation in econometric theory.
Initial placement: Datamine, Ltd. (Auckland, New Zealand).

Conference organization:

Programme Committee, 41st Annual Meeting of the Canadian Economics Association, 2007.
Programme Committee, 28th Conference of the Canadian Econometrics Study Group, 2011.
Organizing Committee, Mini-Conference on Microeconometrics, The University of Wisconsin-Milwaukee, 2011, 2012, 2013.

Referee reports:

Annals of Statistics
Canadian Journal of Economics
Computational Statistics and Data Analysis
Econometric Reviews
Econometric Theory
Econometrica
Econometrics
Economics Bulletin
Empirical Economics
Journal of Applied Econometrics
Journal of Business and Economic Statistics
Journal of Econometrics
Journal of Futures Markets
Journal of Nonparametric Statistics
Journal of Risk and Financial Management
Journal of the American Statistical Association
National Science Foundation

Social Sciences and Humanities Research Council of Canada
Stat
Symmetry
The Econometrics Journal

Presentations:

- Fall 2004:** 21st Conference of the Canadian Econometrics Study Group (Toronto), University of Toronto.
- 2005:** "The Frontier of Nonparametric Statistics" (American Statistical Association/Texas A&M University; College Station, Texas), University of Guelph, Cornell University, SUNY Albany, 39th Annual Meeting of the Canadian Economics Association (Hamilton), Joint Statistical Meetings (Minneapolis), 9th World Congress of the Econometric Society (London), 15th Annual Meeting of the Midwest Econometrics Group (Carbondale, Illinois), 22nd Conference of the Canadian Econometrics Study Group (Vancouver), CIREQ Time Series Conference (Montreal).
- 2006:** Annual Meeting of the Allied Social Science Associations (Boston), Carleton University, 40th Annual Meeting of the Canadian Economics Association (Montreal), North American Summer Meeting of the Econometric Society (Minneapolis), Far Eastern Meeting of the Econometric Society (Beijing), "Econometrics in Rio" (Fundação Getulio Vargas, Rio de Janeiro), Joint Statistical Meetings (Seattle), European Meeting of the Econometric Society (Vienna), 16th Annual Meeting of the Midwest Econometrics Group (Cincinnati), University of Toronto, 23rd Conference of the Canadian Econometrics Study Group (Niagara Falls), Queen's University.
- 2007:** Université de Montréal, 41st Annual Meeting of the Canadian Economics Association (Halifax), North American Summer Meeting of the Econometric Society (Durham, North Carolina), 4th Meeting of the Singapore Econometric Study Group, Far Eastern Meeting of the Econometric Society (Taipei), Joint Statistical Meetings (Salt Lake City), "Advances in Semiparametric Methods and Applications" (CEMAPRE/Universidade Técnica de Lisboa, Portugal), 24th Conference of the Canadian Econometrics Study Group (Montreal), 17th Annual Meeting of the Midwest Econometrics Group (St. Louis), The Ohio State University.
- 2008:** University of Guelph, Duke University, Symposium on Nonparametric Testing in Econometrics (Indiana University), Texas A&M University, Queen's University, North American Summer Meeting of the Econometric Society (Pittsburgh), "Markets and Models: Policy Frontiers in the AWH Phillips Tradition" (Econometric Society/New Zealand Association of Economists; Wellington, New Zealand), Far Eastern and South Asian Meeting of the Econometric Society (Singapore), Indiana University (Department of Economics), 18th Annual Meeting of

the Midwest Econometrics Group (Lawrence, Kansas), Indiana University (Department of Statistics).

- 2009:** The Pennsylvania State University, Indiana University (Department of Economics), *cemmap*/ESRC Econometric Study Group Workshop on Quantile Regression (London), North American Summer Meeting of the Econometric Society (Boston), 5th International Symposium on Econometric Theory and Applications (Hitotsubashi University/Osaka University/Kyoto University/University of Tokyo/*cemmap*; Kyoto, Japan), Far Eastern and South Asian Meeting of the Econometric Society (Tokyo), European Meeting of the Econometric Society (Barcelona), 19th Annual Meeting of the Midwest Econometrics Group (West Lafayette, Indiana).
- 2010:** University of Waterloo, Columbia University, Queen's University, 6th International Symposium on Econometric Theory and Applications (Singapore Management University), 20th Annual Meeting of the Midwest Econometrics Group (St. Louis), 27th Conference of the Canadian Econometrics Study Group (Vancouver), The University of Wisconsin-Milwaukee.
- 2011:** 21st Annual Meeting of the Midwest Econometrics Group (Chicago).
- 2012:** The University of Wisconsin-Madison, North American Summer Meeting of the Econometric Society (Evanston, Illinois), European Meeting of the Econometric Society (Málaga, Spain).
- 2013:** 9th International Symposium on Econometric Theory and Applications (Sungkyunkwan University, Seoul), European Meeting of the Econometric Society (Gothenburg, Sweden).
- 2014:** Tsinghua International Conference in Econometrics (Tsinghua University, Beijing), 10th International Symposium on Econometric Theory and Applications (Academia Sinica, Taipei), North American Summer Meeting of the Econometric Society (Minneapolis), 24th Annual Meeting of the Midwest Econometrics Group (Iowa City), Northwestern University.
- 2015:** 90th Annual Conference of the Western Economic Association International (Honolulu), 11th World Congress of the Econometric Society (Montreal), 32nd Conference of the Canadian Econometrics Study Group (Guelph, Ontario), 25th Annual Meeting of the Midwest Econometrics Group (St. Louis).
- 2016:** 50th Annual Conference of the Canadian Economics Association (Ottawa), 33rd Conference of the Canadian Econometrics Study Group (London, Ontario), 26th Annual Meeting of the Midwest Econometrics Group (Champaign, Illinois).
- 2017:** Louisiana State University, The University of Wisconsin-Madison, 34th Conference of the Canadian Econometrics Study Group (Toronto, Ontario), University of Guelph.

- 2018:** North American Summer Meeting of the Econometric Society (Davis, California), 35th Conference of the Canadian Econometrics Study Group (Gatineau, Quebec).
- 2019:** 6th Annual Conference of the International Association for Applied Econometrics (Nicosia, Cyprus).
- 2022:** University of Central Florida (Orlando, Florida).
- 2023:** York University (Toronto, Ontario).

Awards:

University of Toronto:

- Connaught Fund Start-up Award ("Smoothing Choices and Distributional Approximations for Semiparametric Econometric Estimators"), 2004-06.
- Connaught Fund New Staff Matching Grant ("Smoothing Choices and Distributional Approximations for Semiparametric Econometric Estimators"), 2005-07.
- Social Sciences and Humanities Research Council of Canada Conference Travel Grants, 2005 (two awards), 2006.

Econometric Society:

- World Congress Travel Grants, 2005, 2015.

Canadian Econometrics Study Group:

- Travel Awards, 2007, 2015.