Yuanyuan Wan

Contact Information

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Citizenship

China, P.R.

Education

Ph.D., Economics, the Pennsylvania State University, 2011
M.A., Economics, Peking University, 2005
B.A., Economics, Beijing Normal University, 2002

Employment

Assistant Professor, Department of Economics, University of Toronto, 2011–present

Research Interests

Econometrics, Applied Econometrics

Publication

[1] "Integrated score estimation," with Sung Jae Jun and Joris Pinkse, forthcoming, *Econometric Theory.*

[2] "Testing Local Average Treatment Effect assumptions," *Review of Economics and Statistics*, 99(2), 305-313, 2017 (with Ismael Mourifie)

[3] "Integrated-quantile-based estimation for first price auction models," forthcoming, *Journal of Business and Economic Statistics*, with Yao Luo.

[4] "Classical Laplace estimation for cube root–n–consistent estimators: improved convergence rates and rate–adaptive inference," with Sung Jae Jun and Joris Pinkse, *Journal of Econometrics*, 187(1), 201-216, 2015.

[5] "Inferences in semiparametric binary response models with interval data," with Haiqing Xu, *Journal of Econometrics*, 184(2), 347-360, 2015.

[6] "Semiparametric identification of binary decision games of incomplete information with correlated private signals," with Haiqing Xu, *Journal of Econometrics.* 182(2), 235-246, 2014.

[7] "Root-n-consistent robust integration-based estimation," with Sung Jae Jun and Joris Pinkse, *Journal of Multivariate Analysis*, 102(4), 828–846, 2011.

[8] "A consistent nonparametric test of affiliation in auction models," with Sung Jae Jun and Joris Pinkse, *Journal of Econometrics*, 159(1), 46-54, 2010.

Working Papers

[9] "An integration–based approach to moment inequality models," revision request from *Journal of Econometrics.*

[10] "Two-way exclusion restrictions in models with heterogeneous treatment effect," with Shenglong Liu and Ismael Mourifié

[11] "(Partially) Identifying potential outcome distribution in triangular systems," with Ismael Mourifié.

[12] "Testing identifying assumptions in fuzzy regression discontinuity design," with Yoichi Arai, Yu-Chin Hsu, Toru Kitagawa and Ismael Mourifié.

Teaching

- ECO374, Applied Econometrics, third year undergraduate
- ECO2400, Econometrics, first year PhD

Presentations

- 2017: Academia Sinica, AMES, Tsinghua International Conference on Econometrics, CMES, Social Science Academy of China, ES North America Meeting, Duke University (scheduled)
- 2016: Ryerson University, CES North American Conference, UC-Davis, TAMU, Academia Sinica, Fudan University
- 2015: Shanghai Econometrics Workshop at SUFE, Econometric Society World Congress, CEME Conference for Inference in Non-standard Problems at Cornell University, Annual Meeting of the Canadian Econometrics Study Group
- 2014: University of Wisconsin, Madison, University of Rochester, Penn State (LATE workshop), CMES, AMES, National University of Singapore, Annual Meeting of the Canadian Econometrics Study Group
- 2013: CMES, AMES, Greater New York Metropolitan Area Econometrics Colloquium.
- 2012: University of Toronto (guest lecture at Rotman), Ohio State University, Vanderbilt University, University of Western Ontario, University of Montreal, Northwestern University.
- 2011: Boston University, Annual Meeting of the Canadian Econometrics Study Group, AMES, International Economic Association World Congress, University of New South Wales, Monash University, University of British Columbia, University of Toronto
- 2010: Annual Meeting of the Canadian Econometrics Study Group, Econometric Society World Congres, Fudan University, Student Chapter of Society for Industrial and Applied Mathematics

Papers in Chinese

"Property rights, government investment and deflation," with Gang Yi, Huiming Cai, *Economic Research Journal*, No. 9, 2004.

"Soft budget constraint and a microeconomic foundation of financial crisis," with Wei Zhong, *Economic Research Journal*, No. 8, 2001.

"An empirical study on the equilibrium exchange rate of RMB," with Songming Hu, *Economic Science*, No. 5, 2001.

Awards and Grants

- SSHRC Insight Grant (PI), 2016–2019.
- SSHRC Insight Development Grant (PI), 2013–2015.
- SSHRC Institutional Grant (travel), 2012-2017.
- Department Start–up Grant, University of Toronto, 2011, 2012
- Human Capital Foundation Fellowship, fall 2008–spring 2009.
- Bates White Fellowship, fall 2007–spring 2008.

Student Advising

- Jan Victor Dee (2018, expected), committee member
- Mathieu Macoux, PhD (2017), committee member, first placement: University of Montreal
- Qiao Yang, PhD (2016), committee member, first placement: Shanghai Tech. University

Professional Service

- Referee: the *Journal of Econometrics*, *Quantitative Economics*, *Review of Economic Studies*, *Journal of Business and Economic Statistics*, *Econometrics*, *Econometric Reviews*, NSF, SSHRC IDG Panel Review Committee (2015), SSHRC Insight Grant Reviewer (2017).
- Canadian Econometrics Study Group 2017, Science Committee

Language and Skills

- English (fluent), Chinese (native).
- C++, Matlab.