Yuanyuan Wan

Contact Information

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Citizenship

China

Education

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

Academic Position

Associate Professor, Department of Economics, University of Toronto, 2018.7–present
Assistant Professor, Department of Economics, University of Toronto, 2011.7–2018.7

Editorial Service

Associate Editor, Journal of Business and Economic Statistics, 2022-present

Publication

1. "A consistent nonparametric test of affiliation in auction models," with Sung Jae Jun and Joris Pinkse, *Journal of Econometrics*, 159(1), 46-54, 2010.
2. "Root-n-consistent robust integration-based estimation," with Sung Jae Jun and Joris Pinkse, *Journal of Multivariate Analysis*, 102(4), 828–846, 2011.
3. "Semiparametric identification of binary decision games of incomplete information with correlated private signals," with Haiqing Xu, *Journal of Econometrics*. 182(2), 235-246, 2014.
4. "Inferences in semiparametric binary response models with interval data," with Haiqing Xu, *Journal of Econometrics*, 184(2), 347-360, 2015.
5. "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.
6. "Testing Local Average Treatment Effect assumptions," with Ismael Mourifie, *Review of Economics and Statistics*, 99(2), 305-313, 2017.
7. "Integrated score estimation," with Sung Jae Jun and Joris Pinkse, *Econometric Theory*, 33(6), 1418-1456, 2017.
8. "Integrated-quantile-based estimation for first price auction models," with Yao Luo, *Journal of Business and Economic Statistics*, 36(1), 173-180, 2018.
9. "Two-way exclusion restrictions in models with heterogeneous treatment effect," with Shenglong Liu and Ismael Mourifié, *Econometrics Journal*, 23(3), 345-362, 2020.
10. "Testing identifying assumptions in fuzzy regression discontinuity design," with Yoichi Arai, Yu-Chin Hsu, Toru Kitagawa and Ismael Mourifié, *Quantitative Economics*, 13(1), 1-28, 2022.

11. “Retirement Spillover Effect on Spousal Health in Urban China”, with Shenglong Liu and Xiaoming Zhang, *Journal of Family and Economic Issues*, accepted.

12. “Testing Identification Conditions of LATE in Fuzzy Regression Discontinuity Designs”, with Yu-Chin Hsu and Ji-Liang Shiu, *Journal of Econometrics*, accepted.

Working Papers

13. “An integration–based approach to moment inequality models,” revision request from *Journal of Econometrics*.

14. “A simple specification test for models with many conditional moment (in)equalities”, with Mathieu Marcoux and Thomas Russell, submitted

15. “Subvector inference for varying coefficient models with partial identification”, with Shengjie Hong and Yu-Chin Hsu, submitted

Work in Progress

16. “Layered policy analysis in program evaluation using the marginal treatment effect”, with Ismael Mourifié.

17. “(Partially) Identifying potential outcome distribution in triangular systems,” with Ismael Mourifié.

18. “Why is Female Labor Force Participation Declining in China? A Perspective from Urban Commuting,” with Shenglong Liu, Xingyu Pan, Xiaoming Zhang, and Shaojie Zhou

19. “A sharp test for Judge leniency IV designs”, with Mohamed Coulibaly, Yu-Chin Hsu, and Ismael Mourifie

Peer Refereed Papers in Chinese

1. “Improvement and Application of Classical PSM-DID Model,” with Shenxiang Xie and Pengfei Fan, *Statistics Research Journal*, No. 2, 2021.

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

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

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

Teaching

- ECO375, Applied Econometrics I, third year undergraduate
- ECO475, Applied Econometrics II, fourth year undergraduate
- ECO374, Forecasting and Time Series Econometrics, third year undergraduate
- ECO2400, Econometrics, first year PhD
- ECO2403, Topics in Econometrics, second year PhD

Student Advising

- Chenyue Liu (in progress), thesis supervisor
- Quinlan Lee (in progress), committee member
- Thomas Stringham (PhD 2023), committee member
- JoonHwan Cho (PhD 2023), thesis co-supervisor (joint with Yao Luo), first placement, Binghamton University, Assistant Professor
- Cheok In Fok (PhD 2022, expected), committee member
- Joseph Gorga Bada (PhD 2022, expected), committee member
- Thomas Russell (PhD 2020), thesis co-supervisor (joint with Ismael Mourifie), first placement: Carleton University, Assistant Professor
- Jan Victor Dee (PhD 2019), committee member
- Mathieu Macoux, PhD (2017), committee member
- Qiao Yang, PhD (2016), committee member

Presentations

- 2023: AMES at Tsinghua University, SETA at Singapore Management University, Penn State, AFES, Academia Sinica
- 2022: Georgetown University
- 2021: UC Riverside, UC Irvine, Beijing Normal University, Texas A&M
- 2018: CeMMEP (at Academia Sinica), CIREQ (Montreal), Tsinghua International Conference on Econometrics, IESR (JiNan University), UBC, Chinese University of Hong Kong
- 2017: Academia Sinica, AMES, Tsinghua International Conference on Econometrics, CMES, Social Science Academy of China, ES North America Meeting, Duke University
- 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

Awards and Grants

- SSHRC Insight Grant (PI), # 435240418, 2024–2027, $68,805
- UTEA-SSHRC Award (faculty sponsor), 2020, $6,000
- SSHRC Insight Grant (PI), # 435190500, 2019–2024, $65,195
- SSHRC Insight Grant (PI), # 435160045, 2016–2020, $62,720
- SSHRC Insight Development Grant (PI), # 430130275, 2013–2015, $27,400
- SSHRC Institutional Grant (travel), 2012-17.
- Department Start–up Grant, University of Toronto, 2011-12, $20,000
- Human Capital Foundation Fellowship, fall 2008–spring 2009.
- Bates White Fellowship, fall 2007–spring 2008.

Professional Service

- Referee: the *Journal of Econometrics*, *Quantitative Economics*, *Review of Economic Studies*, *Journal of Business and Economic Statistics*, *Econometrics*, *Econometric Reviews*, *Journal of Applied Econometrics*, NSF, SSHRC IDG Panel Review Committee (2015), SSHRC Insight Grant Reviewer (2017), *Journal of Machine Learning Research*, *Review of Economics and Statistics*
- Science Committee: Canadian Econometrics Study Group 2017 York University, SETA 2023 Singapore Management University, IAAE 2024 Xiamen University.