

# Thomas Tao Yang

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## Academic Employment

Jan 2024 ~, Associate Professor, Research School of Economics, The Australian National University.

## Past Employment

Jan 2017 ~ Dec 2023, Senior Lecturer, Research School of Economics, The Australian National University.

Feb 2016 ~ Dec 2016, Lecturer, Research School of Economics, The Australian National University.

Aug 2015 ~ Jan 2016, Visiting Fellow, Research School of Economics, The Australian National University.

## Education

2015 Ph.D. Economics, Boston College.

Research Interests: Econometric Theory, Applied Econometrics.

2008 M.A. Economics, Guanghua School of Management, Peking University.

2006 B.S. Mathematics, School of Mathematical Sciences, Jilin University.

## Publications

### *Journal Articles*

"Panel Stochastic Frontier Models with Latent Group Structures," with Kazuki Tomioka and Xibin Zhang, *Journal of Business and Economic Statistics (ABDC, A\*)*, forthcoming, 2026.

"High Dimensional Binary Choice Model with Unknown Heteroskedasticity or Instrumental Variables," with Fu Ouyang, *Journal of Econometrics (ABDC, A\*)*, 251, 106069, 2025.

"Semiparametric Estimation of Dynamic Binary Choice Panel Data Models," *Econometric Theory (ABDC, A\*)*, with Ouyang Fu, 41 (4), 2025.

"Revisiting Panel Data Discrete Choice Models with Lagged Dependent Variables," with Chris Dobronyi, and Fu Ouyang, *Journal of Business and Economic Statistics (ABDC, A\*)*, 43(3), 2025.

"Specification Tests for Time-Varying Coefficients Panel Data Models," with Alev Atak, Yonghui Zhang, and Qiankun Zhou, *Econometric Theory (ABDC, A\*)*, 41 (1), 2025.

"A One-Covariate-at-a-Time Method for Nonparametric Additive Models," with Liangjun Su, Yonghui Zhang, and Qiankun Zhou, *Econometric Reviews (ABDC, A)*, 43 (9), 2024.

"Quasi-Bayesian Inference for Production Frontiers," with Xiaobin Liu and Yichong Zhang, *Journal of Business and Economic Statistics (ABDC, A\*)*, Vol. 40(3), 2022.

"Semiparametric Identification and Estimation of Discrete Choice Models for Bundles", with Fu Ouyang and Hanghui Zhang, *Economics Letters (ABDC, A)*, Vol. 193, 2020.

"Semiparametric Single-Index Panel Data Models with Interactive Fixed Effects: Theory and Practice," with Guohua Feng, Bin Peng, Liangjun Su, *Journal of Econometrics (ABDC, A\*)*, Vol. 212(2) 2019.

"Binary Choice Model with Interactive Effects," with Sen Xue, Qiankun Zhou, *Economic Modelling (ABDC, A)*, Vol. 70, 2018.

"Identifying the Average Treatment Effect in Ordered Treatment Models Without Unconfoundedness," with Arthur Lewbel, *Journal of Econometrics (ABDC, A\*)*, Vol. 195, 2016.

"Testing for Monotonicity in Unobservables Under Unconfoundedness", with Stefan Hoderlein, Liangjun Su, and Halbert White, *Journal of Econometrics (ABDC, A\*)*, Vol. 193, 2016.

"Estimation of High-Frequency Volatility: an Autoregressive Conditional Duration Approach," with Yiukuen Tse, *Journal of Business and Economic Statistics (ABDC, A\*)*, Vol. 30(4), 2012.

"Comparing Features of Convenient Estimators for Binary Choice Models with Endogenous Regressors," with Arthur Lewbel and Yingying Dong, *Canadian Journal of Economics (ABDC, A)*, Vol. 45(3), 2012.

### Refereed Book Chapters

"Robust Estimation and Inference for Importance Sampling Estimators with Infinite Variance," with Joshua Chan and Chenghan Hou, *Advances in Econometrics*, 2020.

### Working Papers

"Semiparametric Discrete Choice Models for Bundles," with Ouyang Fu, 2024.

"Asymptotic Trimming and Rate Adaptive Inference for Endogenous Selection or Treatment Estimates," 2015.

### Academic and Professional Responsibilities

2023 Guest Editor to the special issue "Theoretical Econometrics and Applied Econometrics" at the *Journal of Risk and Financial Management (ABDC, B)*.

### Outreach

2024 Consultation on "School Value Add Measure Redevelopment for NSW government schools" for Department of Education, NSW Government.

2023 Participating Melbourne's Replication Games at Deakin University

2022 Consultation on "Guide to Time Series Analysis" for the Behavioural Insight Unit at the Department of Customer Service of the NSW Government.

### Teaching

2025 Spring, Applied Macro and Financial Econometrics, Econometric Methods and Modelling, Australian National University

2024 Spring, Applied Macro and Financial Econometrics, Econometric Methods and Modelling, Australian National University

2023 Spring, Applied Macro and Financial Econometrics, Econometric Methods and Modelling, Australian National University

2019, 2020, 2021, 2022 Spring, Econometrics II, Advanced Econometrics II, Australian National University

2018 Spring, Econometric Theory, Australian National University.

2018 Fall, Fundamentals of Econometric Methods, Australian National University.

2017 Spring, Econometric Theory, Australian National University.

2017 Fall, Fundamentals of Econometric Methods, Australian National University.

2016 Fall, Fundamentals of Econometric Methods, Australian National University.

2015 Summer, TA for microeconomics, Harvard Summer School.

2013 Fall, TA for undergraduate Statistics, Boston College.

2012 Fall, TA for undergraduate Econometrics Method, Boston College.

2010 Spring, TA for graduate Advanced Microeconomics, Guanghua School of Management, Peking University.

2009 Fall, TA for undergraduate Microeconomics, Guanghua School of Management, Peking University.

## Service

2026 Chair Visitors' program committee, Australian National University.  
 2025 Warden for the Research School of Economics building.  
 2025 Visitors' program committee, Australian National University.  
 2024 Visitors' program committee, Australian National University.  
 2024 Chair for Econometrics session at 38th Australian PhD Conference in Economics and Business  
 2024 Representative Research School of Economics for ANU open day.  
 2024 Warden for the Research School of Economics building.  
 2023 Visitors' program committee, Australian National University.  
 2023 Reference for Honours' thesis, Australian National University.  
 2023 Visitors' program committee, Australian National University.  
 2023 Warden for the Research School of Economics building.  
 2020 Econometrics group leader for the ERA evaluation for the Research School of Economics.  
 2022 Visitors' program committee, Australian National University.  
 2022 General seminar series convenor, Australian National University.  
 2022 Warden for the Research School of Economics building.  
 2021 General seminar series convenor, Australian National University.  
 2021 Warden for the Research School of Economics building.  
 2020 General seminar series convenor, Australian National University.  
 2020 Warden for the Research School of Economics building.  
 2019 Recruiting committee, Australian National University.  
 2019 General seminar series convenor, Australian National University.  
 2018 General seminar series convenor, Australian National University.  
 2018 Recruiting committee, Australian National University.  
 2017 Recruiting committee, Australian National University.  
 2017 General seminar series convenor, Australian National University.  
 2016 General seminar series convenor, Australian National University.  
 2016 HDR Retreat, Australian National University.

## Presentations

2025 AE<sup>2</sup> conference at Macquarie University  
 2024 ESAM at Monash  
 2023 Melbourne Business School at University of Melbourne, International symposium on advance in panel data and time series econometrics in honor of Professor Cheng Hsiao, SETA 2023, Econometric Society China Meeting, ANZESG Meeting, University of Melbourne  
 2022 Econometric Society China Meeting, Econometric Society Australasia Meeting, University of Sydney  
 2019 Zhejiang University, Asian ES Meeting, ES China Meeting  
 2018 EcoSta 2018, ES China Meeting, Monash University, Macquarie University  
 2017 University of Melbourne, Deakin University  
 2016 University of Adelaide, Shandong Univeristy, SHUFE  
 2015 NUS, NTU, CUHK, City U of HK, Emory, ANU  
 2014 BC-BU Green Line Conference, Boston, US.  
 2014 9th Annual Washington University Graduate Student Conference, St. Louis, US.  
 2012 ~ 2014 Dissertation Workshop, Department of Economics, Boston. College  
 2009 Far East Econometric Society Asian Meeting, Tokyo, Japan.

## Grants

2025 PI of National Natural Science Foundation of China, project 72573158, 420,000 RMB (approximately \$90,000 AUD).

2024 PI of National Natural Science Foundation of China, major project 72394392, 2,395,000 RMB (approximately \$500,000 AUD).

2024 Research Incentive Grant 5,000 AUD, Australian National University.

2023 Research Incentive Grant 5,000 AUD, Australian National University.

2020 Early Career Grant 14,454 AUD, Australian National University.

2018 Early Career Grant 11,454 AUD, Australian National University.

2017 Research Incentive Grant 1,100 AUD, Australian National University.

2016 Research Incentive Grant 8,600 AUD, Australian National University.

2016 Start-up research grant 10,000 AUD, Australian National University.

## Awards

2014 Prestigious Graduate School of Arts and Sciences Dissertation Fellowship, Boston College.

2013 Prestigious Graduate School of Arts and Sciences Dissertation Fellowship, Boston College.

## Refereeing

### *Journals*

Econometric Review, Economics Letters, Economics of Education Review, Econometric Theory, Energy Economics, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Applied Statistics, Journal of Econometrics, Journal of Econometric Methods, Oxford Bulletin of Economics and Statistics

### *Grants*

Research Grants Council of Hong Kong

## Ph.D. Supervision

Jiancong Liu, Australian National University, committee member, awarded 2023

First placement: NSW Department of Planning and Environment, Australia

Joseph Marshan, committee member, awarded 2024

First placement: University of Canberra, then Monash University Indonesia Campus

Kazuki Tomioka, committee chair, ongoing

Jianhua Mei, committee chair, ongoing

Shulei Zhang, committee member

## References

### *Students*

I am very fortunate to teach a lot of brilliant students at the ANU. I have recommended students to the following universities for Ph.D. studies: Australian National University, Boston College, Queen's University, University of Melbourne. Additionally, I have recommended students for top master's programs, including the London School of Economics, National University of Singapore, and Osaka University.

### *Promotion*

I provide references for a number of academic promotion cases.

## Software/Language Competence

R (Proficient), Matlab (Proficient), Stata (Near Proficient), C (Intermediate level), C++ (Intermediate level), SAS (Intermediate level).

English (Fluent), Mandarin (Mother tongue).