

Yulong Wang

Contact Information

Email: yuw925@lehigh.edu

Mailing Address: Rauch Business Center 469 | 621 Taylor Street | Bethlehem, PA 18015 USA

Academic Positions

Jan. 2026-present	Associate Professor, Department of Economics, College of Business, <i>Lehigh University</i>
Aug. 2023-Dec. 2025	Associate Professor, Department of Economics, Maxwell School of Citizenship and Public Affairs, <i>Syracuse University</i>
Aug. 2017-Aug. 2023	Assistant Professor, Department of Economics, Maxwell School of Citizenship and Public Affairs, <i>Syracuse University</i>
Aug. 2017-Dec. 2025	Senior Research Associate, Center of Policy Research, <i>Syracuse University</i>
Aug. 2024-May 2025	Visiting Associate Professor, Department of Economics, <i>University of Pennsylvania</i>

Teaching and Research Fields

Econometrics and Applied Econometrics

Education

Sep. 2012-Jun. 2017	Ph.D., Economics, <i>Princeton University</i>
Sep. 2012-Jun. 2014	M.A., Economics, <i>Princeton University</i>
Sep. 2010-Jun. 2012	M.A., Economics, <i>University of California - Los Angeles</i>
Sep. 2006-Jun. 2010	B.A., Finance, <i>Tsinghua University</i> , China

Published and Forthcoming Papers

1. Non-Existent Moments of Earnings Growth. (Joint with Silvia Sarpietro and Yuya Sasaki.) *Journal of Applied Econometrics*, forthcoming.
2. Extreme Quantile Treatment Effects under Endogeneity. (Joint with Yuya Sasaki.) *Journal of Business & Economic Statistics*, forthcoming.
3. On Uniform Confidence Intervals for the Tail Index and the Extreme Quantile. (Joint with Yuya Sasaki.) *Journal of Econometrics* 244 (2024), 105865.
4. Getting the Right Tail Right: Modeling Tails of Health Expenditure Distributions. (Joint with Martin Karlsson and Nicolas Ziebarth.) *Journal of Health Economics* 97 (2024), 102912.
5. Testing Limited Overlap. (Joint with Xinwei Ma and Yuya Sasaki.) *Econometric Theory*, (2024), 1-34.

6. Extreme Changes in Changes. (Joint with Yuya Sasaki.) *Journal of Business & Economic Statistics* 42 (2023), 812-824.
7. Tuning Parameter-free Nonparametric Density Estimation from Tabulated Summary Data. (Joint with Ji Hyung Lee, Yuya Sasaki, and Alexis A. Toda.) *Journal of Econometrics* 238 (2024), 105568.
8. Testing for Homogeneous Thresholds in Threshold Regression Models. (Joint with Yoonseok Lee.) *Econometric Theory* 40 (2024), 608-651.
9. Diagnostic Testing of Finite Moment Conditions for the Consistency and the Root-N Asymptotic Normality of the GMM and M Estimators. (Joint with Yuya Sasaki.) *Journal of Business & Economic Statistics* 41 (2023), 339-348.
10. Threshold Regression with Nonparametric Sample Splitting. (Joint with Yoonseok Lee.) *Journal of Econometrics* 235 (2022), 816-842.
11. Estimation and Inference about Tail Features with Tail Censored Data. (Joint with Zhijie Xiao.) *Journal of Econometrics* 37 (2022), 537-562.
12. Nonparametric Tests of Tail Behavior in Stochastic Frontier Models. (Joint with William C. Horrace.) *Journal of Applied Econometrics* 37 (2022), 537-562.
13. Fixed- k Inference for Conditional Extremal Quantiles. (Joint with Yuya Sasaki.) *Journal of Business & Economic Statistics* 40 (2021), 829-837.
14. Efficient Minimum Distance Estimation of Pareto Exponent from Top Income Shares. (Joint with Alexis A. Toda.) *Journal of Applied Econometrics* 36 (2021), 228-243.
15. Nearly Weighted Risk Minimal Unbiased Estimation. (Joint with Ulrich K. Müller.) *Journal of Econometrics* 209 (2019), 18-34.
16. Fixed- k Asymptotic Inference about Tail Properties. (Joint with Ulrich K. Müller.) *Journal of the American Statistical Association* 112 (2017), 1134-1143.

Working Papers

1. Robust Econometrics for Growth at Risk. (Joint with Tobias Adrian and Yuya Sasaki.) R&R at *Journal of Econometrics*.
2. Genuinely Robust Inference for Clustered Data. (Joint with Harold D. Chiang and Yuya Sasaki.)
3. Binary Outcome Models with Extreme Covariates: Estimation and Prediction. (Joint with Laura Liu.)
4. Estimating Export-productivity Cutoff Contours with Profit Data: A Novel Threshold Estimation Approach. (Joint with Peter Egger.) R&R at *Journal of International Economics*.
5. High-Dimensional Tail Index Regression: with An Application to Text Analyses of Viral Posts in Social Media. (Joint with Yuya Sasaki and Jing Tao.)
6. Inference in Auctions with Many Bidders Using Transaction Prices. (Joint with Federico A. Bugni.) R&R at *Review of Economics and Statistics*.
7. Fixed- k Tail Regression: New Evidence on Tax and Wealth Inequality from Forbes 400. (Joint with Ji Hyung Lee, Yuya Sasaki, and Alexis A. Toda.)
8. Capital and Labor Income Pareto Exponents in the United States, 1916-2019. (Joint with Ji Hyung Lee, Yuya Sasaki, and Alexis A. Toda.)

Selected Work in Progress

1. Fixed Effects in the Tails. (Joint with Raffaella Giacomini, Annalisa Loviglio, and Silvia Sarpietro.)
2. A Simple and Powerful Diagnostic Test for Discrete Choice Models. (Joint with Ting Ji, Laura Liu, and Jiahe Xing.)

Honors and Awards

2018-2019	Appleby-Mosher Fund, <i>Syracuse University</i>
2012-2017	Graduate Fellowship, <i>Princeton University</i>
2010-2012	Graduate Fellowship, <i>University of California at Los Angeles</i>
2010	Dissertation with Honor, <i>Tsinghua University</i>

Professional Service

Aug. 2024-present	Associate Editor, <i>Econometric Reviews</i>
Jun. 2024	Scientific Committee Member, IAAE China

Seminar and Conference Presentations

2025	<ol style="list-style-type: none">1. Lehigh University2. Princeton University3. City University of New York - Graduate Center4. University College London5. London School of Economics6. Universiteit Amsterdam7. University of Pennsylvania8. University of Maryland9. Northeastern University10. Higher School of Economics University (virtual)11. Liaoning University12. Monash University13. University of Sydney14. New York Camp Econometrics
2024	<ol style="list-style-type: none">15. Johns Hopkins University16. Institute of Economics Academia Sinica17. University of Toronto18. University of Washington - Seattle19. University of Georgia20. University of Pennsylvania21. New York Camp Econometrics22. IAAE Annual Conference in Thessaloniki23. European meeting of Econometric Society in Rotterdam24. Joint Conference on Statistics and Data Science in Kunming25. NBER-NSF Time Series Conference at University of Pennsylvania26. Southern Economic Association's Annual Meeting in Washington DC

- 2023
27. Rutgers University
 28. University of Pennsylvania
 29. Hong Kong University
 30. Hong Kong University of Science and Technology
 31. City University of New York - Baruch College
 32. Boston College
 33. University of Arkansas
 34. University of North Carolina - Chapel Hill
 35. ETH Zürich
 36. University of California - Los Angeles
 37. University of Southern California
 38. New York Camp Econometrics
 39. Italian Congress of Econometrics and Empirical Economics in Cagliari
 40. Africa Meeting of Econometric Society in Nairobi
 41. Asian Meeting of Econometric Society in Beijing
 42. Syracuse University CPR Econometrics Workshop
 43. Annual Health Econometrics Workshop at University of Southern California
 44. Southern Economic Association's Annual Meeting in New Orleans
- 2022
45. Hong Kong University of Science and Technology (virtual)
 46. Vanderbilt University
 47. University of Pittsburgh
 48. University of Colorado Boulder
 49. New York Camp Econometrics
 50. IAAE Annual Conference in London
 51. Asian Meeting of Econometric Society in China (virtual)
 52. Conference of Econometrics and Mathematic Economics at Duke University
 53. Annual Health Econometrics Workshop at Emory University
 54. Greater New York Econometrics Colloquium at Princeton University
 55. Southern Economic Association's Annual Meeting in Fort Lauderdale
- 2021
56. University of Bologna
 57. University of Illinois Urbana - Champaign
 58. MGIMO conference on Applied Research in Labor Economics and Human Capital (virtual)
 59. CEBA talk (virtual)
 60. North America Productivity Workshop (virtual)
 61. Syracuse University CPR Econometrics Workshop (virtual)
 62. New York Camp Econometrics (virtual)
 63. China Meeting of Econometric Society (virtual)
 64. Peking University (virtual)
- 2020
65. Urban Economics Association Annual Meeting (virtual)
- 2019
66. Boston College
 67. Pennsylvania State University
 68. University of California - Davis
 69. Hong Kong University
 70. Singapore Management University
 71. Nanyang Technological University
 72. University of Pennsylvania

- 73. Rutgers University
- 74. North American Summer Meeting of Econometric Society at University of Washington
- 75. Conference of Econometrics and Mathematic Economics at University of California - Los Angeles
- 76. Midwest Econometrics Group Meeting at Ohio State University
- 77. Greater NY Metropolitan Area Econometrics Colloquium at University of Pennsylvania
- 2018 78. Duke University
- 79. Columbia University
- 80. New York University
- 81. University of California - San Diego
- 82. University of California - Log Angeles
- 83. University of California - Riverside
- 84. Texas A&M University
- 85. New York Camp Econometrics
- 86. Spatial Econometrics Association World Conference in Vienna
- 87. North American Summer Meeting of Econometric Society at University of California - Davis
- 88. IAAE Annual Conference in Montreal
- 89. Greater New York Metropolitan Area Econometrics Colloquium at Princeton University
- 2017 90. University of Chicago Booth School of Business
- 91. Cornell University
- 92. Syracuse University
- 93. University of California - Santa Cruz
- 94. University of Connecticut
- 95. Syracuse University Whitman School of Business
- 96. State University of New York - Albany

Referee Service

Computational Statistics and Data Analysis, Econometrica, Economics Letters, Econometric Reviews, Econometric Theory, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometrics, Journal of Econometric Methods, Journal of Financial Econometrics, Journal of Urban Economics, Pacific-Basin Finance Journal, Review of Economics and Statistics, Review of Income and Wealth

Language

Chinese (native), English (fluent), Spanish (basic)