Yulong Wang

Contact Information

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Academic Positions

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

Teaching and Research Fields

Econometrics and Applied Econometrics with Focus on Tail Risk and Extreme Values

Education

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

Published and Forthcoming Papers

1. Inference in Auctions with Many Bidders Using Transaction Prices. (Joint with Federico A. Bugni.) *Review of Economics and Statistics*, forthcoming.
2. Robust Econometrics for Growth at Risk. (Joint with Tobias Adrian and Yuya Sasaki.) *Journal of Econometrics*, 255 (2026), 106235.
3. Estimating Export-productivity Cutoff Contours with Profit Data: A Novel Threshold Estimation Approach. (Joint with Peter Egger.) *Journal of International Economics*, 161 (2026) 104254.
4. Non-Existent Moments of Earnings Growth. (Joint with Silvia Sarpietro and Yuya Sasaki.) *Journal of Applied Econometrics* 41 (2026), 39-55.
5. Extreme Quantile Treatment Effects under Endogeneity. (Joint with Yuya Sasaki.) *Journal of Business & Economic Statistics*, 44 (2026) 524-536.

6. On Uniform Confidence Intervals for the Tail Index and the Extreme Quantile. (Joint with Yuya Sasaki.) *Journal of Econometrics* 244 (2024), 105865.
7. 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.
8. Testing Limited Overlap. (Joint with Xinwei Ma and Yuya Sasaki.) *Econometric Theory*, (2024), 1-34.
9. Extreme Changes in Changes. (Joint with Yuya Sasaki.) *Journal of Business & Economic Statistics* 42 (2023), 812-824.
10. 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.
11. Testing for Homogeneous Thresholds in Threshold Regression Models. (Joint with Yoonseok Lee.) *Econometric Theory* 40 (2024), 608-651.
12. 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.
13. Threshold Regression with Nonparametric Sample Splitting. (Joint with Yoonseok Lee.) *Journal of Econometrics* 235 (2023), 816-842.
14. Estimation and Inference about Tail Features with Tail Censored Data. (Joint with Zhijie Xiao.) *Journal of Econometrics* 230 (2022), 363-387.
15. Nonparametric Tests of Tail Behavior in Stochastic Frontier Models. (Joint with William C. Horrace.) *Journal of Applied Econometrics* 37 (2022), 537-562.
16. Fixed-*k* Inference for Conditional Extremal Quantiles. (Joint with Yuya Sasaki.) *Journal of Business & Economic Statistics* 40 (2021), 829-837.
17. Efficient Minimum Distance Estimation of Pareto Exponent from Top Income Shares. (Joint with Alexis A. Toda.) *Journal of Applied Econometrics* 36 (2021), 228-243.
18. Nearly Weighted Risk Minimal Unbiased Estimation. (Joint with Ulrich K. Müller.) *Journal of Econometrics* 209 (2019), 18-34.
19. 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. The Log of Gravity under Heavy Tails: Why Standard Inference Fails and How to Fix It. (Joint with Ting Ji and Peter Egger.)
2. Scale, Not Shape: The Forecastable Component of Currency Tail Risk. (Joint with Tobias Adrian and Yuya Sasaki.)
3. A Simple and Powerful Diagnostic Test for Binary Choice Models. (Joint with Ting Ji, Laura Liu, and Jiahe Xing.)
4. Genuinely Robust Inference for Clustered Data. (Joint with Harold D. Chiang and Yuya Sasaki.)

5. Binary Outcome Models with Extreme Covariates: Estimation and Prediction. (Joint with Laura Liu.)
6. High-Dimensional Tail Index Regression. (Joint with Yuya Sasaki and Jing Tao.) R&R at *Journal of Applied Econometrics*.
7. Impact of Parameterized Fragility Models on Hurricane Risk Assessment of the Power Transmission Network. (Joint with Xinyue Wang and Paolo Bocchini.) R&R at *Reliability Engineering & System Safety*.

Selected Work in Progress

1. Fixed Effects in the Tails. (Joint with Raffaella Giacomini, Annalisa Loviglio, and Silvia Sarpietro.)
2. Feasible CoVaR. (Joint with Tobias Adrian and Yuya Sasaki.)
3. Staggered Endogenous Treatments with Self-selection: Estimating Trade Effects of Agreement Membership. (Joint with Peter Egger and Ruobing Huang)
4. Extreme Spenders, Fragile Standard Errors: Inference for Medical Expenditure Models. (Joint with Chad D. Meyerhoefer.)

Honors and Awards

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

Professional Service

Aug. 2024-present	Associate Editor, *Econometric Reviews*
Jun. 2024	Scientific Committee Member, IAAE China

Seminar and Conference Presentations

2026	1. Lehigh University - Center for Catastrophe Modeling and Resilience
	2. Xiamen University
	3. Liaoning University
	4. University of Sydney
	5. Huazhong University of Science and Technology
	6. New York Camp Econometrics
	7. Africa Meeting of Econometric Society in Cairo
	8. Annual Health Econometric Workshop at Hunter College
	9. International Conference on Econometrics and Big Data Analysis in Xiamen
2025	10. Lehigh University
	11. Princeton University
	12. City University of New York - Graduate Center
	13. University College London
	14. London School of Economics

15. Universiteit Amsterdam
16. University of Pennsylvania
17. University of Maryland
18. Northeastern University
19. Higher School of Economics University (virtual)
20. Liaoning University
21. Monash University
22. University of Sydney
23. New York Camp Econometrics

2024
24. Johns Hopkins University
25. Institute of Economics Academia Sinica
26. University of Toronto
27. University of Washington - Seattle
28. University of Georgia
29. University of Pennsylvania
30. New York Camp Econometrics
31. IAAE Annual Conference in Thessaloniki
32. European meeting of Econometric Society in Rotterdam
33. Joint Conference on Statistics and Data Science in Kunming
34. NBER-NSF Time Series Conference at University of Pennsylvania
35. Southern Economic Association's Annual Meeting in Washington DC

2023
36. Rutgers University
37. University of Pennsylvania
38. Hong Kong University
39. Hong Kong University of Science and Technology
40. City University of New York - Baruch College
41. Boston College
42. University of Arkansas
43. University of North Carolina - Chapel Hill
44. ETH Zürich
45. University of California - Los Angeles
46. University of Southern California
47. New York Camp Econometrics
48. Italian Congress of Econometrics and Empirical Economics in Cagliari
49. Africa Meeting of Econometric Society in Nairobi
50. Asian Meeting of Econometric Society in Beijing
51. Syracuse University CPR Econometrics Workshop
52. Annual Health Econometrics Workshop at University of Southern California
53. Southern Economic Association's Annual Meeting in New Orleans

2022
54. Hong Kong University of Science and Technology (virtual)
55. Vanderbilt University
56. University of Pittsburgh
57. University of Colorado Boulder
58. New York Camp Econometrics
59. IAAE Annual Conference in London
60. Asian Meeting of Econometric Society in China (virtual)
61. Conference of Econometrics and Mathematic Economics at Duke University

62. Annual Health Econometrics Workshop at Emory University
63. Greater New York Econometrics Colloquium at Princeton University
64. Southern Economic Association's Annual Meeting in Fort Lauderdale

2021
65. University of Bologna
66. University of Illinois Urbana - Champaign
67. MGIMO conference on Applied Research in Labor Economics and Human Capital (virtual)
68. CEBA talk (virtual)
69. North America Productivity Workshop (virtual)
70. Syracuse University CPR Econometrics Workshop (virtual)
71. New York Camp Econometrics (virtual)
72. China Meeting of Econometric Society (virtual)
73. Peking University (virtual)

2020
74. Urban Economics Association Annual Meeting (virtual)

2019
75. Boston College
76. Pennsylvania State University
77. University of California - Davis
78. Hong Kong University
79. Singapore Management University
80. Nanyang Technological University
81. University of Pennsylvania
82. Rutgers University
83. North American Summer Meeting of Econometric Society at University of Washington
84. Conference of Econometrics and Mathematic Economics at University of California - Los Angeles
85. Midwest Econometrics Group Meeting at Ohio State University
86. Greater NY Metropolitan Area Econometrics Colloquium at University of Pennsylvania

2018
87. Duke University
88. Columbia University
89. New York University
90. University of California - San Diego
91. University of California - Log Angeles
92. University of California - Riverside
93. Texas A&M University
94. New York Camp Econometrics
95. Spatial Econometrics Association World Conference in Vienna
96. North American Summer Meeting of Econometric Society at University of California - Davis
97. IAAE Annual Conference in Montreal
98. Greater New York Metropolitan Area Econometrics Colloquium at Princeton University

2017
99. University of Chicago Booth School of Business
100. Cornell University
101. Syracuse University
102. University of California - Santa Cruz

103. University of Connecticut
104. Syracuse University Whitman School of Business
105. State University of New York - Albany

Referee Service

Computational Statistics and Data Analysis, Econometrica, Economics Letters, Econometric Reviews, Econometric Theory, Econometrics and Statistics, Emerging Markets Review, 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 Economic Studies, Review of Economics and Statistics, Review of Income and Wealth

Language

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