

Thomas Parker

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Education

Ph.D., Economics, University of Illinois at Urbana-Champaign, 2011
M.A., Economics, University of British Columbia, 2004
B.S., Economics, University of Illinois at Urbana-Champaign, 2003
B.A., Music, University of Illinois at Urbana-Champaign, 2003

Academic Positions

University of Waterloo, Department of Economics
Associate Professor, 2020 — present
Assistant Professor (tenure-track), 2014 — 2020
Assistant Professor (definite-term), 2012 — 2014
Visiting Scholar, Department of Economics, University of Arizona, January 2020 — March 2020
Visiting Assistant Professor, Department of Economics, University of Iowa, 2011 — 2012

Publications

- Loss aversion and the welfare ranking of policy interventions, with Sergio Firpo, Antonio F. Galvao, Martyna Kobus and Pedro Rosa-Dias, forthcoming, *Journal of Econometrics*.
- Bootstrap inference for panel data quantile regression, with Antonio F. Galvao and Zhijie Xiao, *Journal of Business and Economic Statistics* 42 (2024), 628-639.
- Wild bootstrap inference for penalized quantile regression for longitudinal data, with Carlos Lamarche, *Journal of Econometrics* 235 (2023), 1799-1826.
- Uniform inference for value functions, with Sergio Firpo and Antonio F. Galvao, *Journal of Econometrics* 235 (2023), 1680-1699.
- Asymptotic inference for the constrained quantile regression process, *Journal of Econometrics* 213 (2019), 174-189.
- Finite Sample Distributions of the Wald, Likelihood Ratio and Lagrange Multiplier Test Statistics in the Classical Linear Model, *Communications in Statistics — Theory and Methods* 46 (2017), 5195-5202.
- Semiparametric Efficiency for Partially Linear Single-Index Regression Models, with Tao Chen, *Journal of Multivariate Analysis* 130 (2014), 376-386.
- A Comparison of Alternative Approaches to Supremum-Norm Goodness of Fit Tests with Estimated Parameters, *Econometric Theory* 29 (2013), 969-1008.

Research Awards

Social Sciences and Humanities Research Council of Canada (SSHRC). “Uniform Inference Using Simple Gaussian Field Asymptotics,” Insight Development Grant, June 2016 — May 2018

Conference and Seminar Presentations

2024: University of Manitoba

- 2023:** Carleton University, McMaster University, New York Camp Econometrics XVII, University of Toronto
- 2022:** Midwest Econometrics Group
- 2020:** Econometric Society Virtual World Congress, University of Arizona
- 2019:** CFENetwork-CMStatistics conference, University of Kentucky, Canadian Economics Association annual conference, New York Camp Econometrics XIV
- 2018:** Midwest Econometrics Group, Canadian Econometrics Study Group, CIREQ conference “Recent Advances in the Method of Moments” (poster), BIRS workshop “Shape-Constrained Methods: Inference, Applications, and Practice”
- 2017:** Canadian Econometrics Study Group (poster), Canadian Economics Association annual conference, UIUC Econometrics Alumni (Boneyard) conference
- 2016:** CFENetwork-CMStatistics conference, Midwest Econometrics Group, New York Camp Econometrics XI, UIUC Econometrics Alumni (Boneyard) conference
- 2015:** Midwest Econometrics Group, Canadian Econometrics Study Group
- 2014:** Midwest Econometrics Group, Canadian Economics Association annual conference, UIUC Econometrics Alumni (Boneyard) conference
- 2013:** University of Iowa, Asian Meeting of the Econometric Society

Refereeing

The American Statistician; Communications in Statistics — Theory and Methods; Computational Statistics; Computational Statistics & Data Analysis; Econometric Theory; Econometrics; Economic Inquiry; The Economic Journal; Empirical Economics; Health Economics; IEEE Transactions on Information Theory; Journal of Applied Econometrics; Journal of Applied Statistics; Journal of the American Statistical Association; Journal of Business and Economic Statistics; Journal of Econometrics; Journal of Inequalities and their Applications; Journal of Time Series Econometrics; National Science Foundation; Risks; Scandinavian Journal of Statistics; Social Sciences and Humanities Research Council (SSHRC); Statistical Papers

Teaching

University of Waterloo

- ECON 221, Statistics for Economists, Winter 2024, Fall 2018, Winter 2018, Winter 2017, Winter 2014, Fall 2013, Winter 2013, Fall 2012
- ECON 422, Microeconomic Analysis, Winter 2024, Fall 2021, Winter 2021
- ECON 424/484/673, Econometric Methods for High-Dimensional Data, Winter 2021-2023
- ECON 721, Econometrics II, Winter 2022-2023, Winter 2019
- ECON 600, Mathematics for Graduate Students in Economics, Fall 2019-2022, 2014-2016
- ECON 421, Econometric Theory, Fall 2021
- ECON 621, Econometrics I, Fall 2019-2020, Fall 2015-2016
- ECON 623, Applied Macroeconometrics, Winter 2018-2019
- ECON 422, Topics in Econometrics, Winter 2015
- ECON 722, Applied Microeconometrics, Fall 2012-2014
- ECON 211, Introduction to Mathematical Economics, Winter 2014

University of Iowa

- ECON 222, Applied Econometrics (graduate), Spring 2012
- ECON 221, Econometrics (graduate), Fall 2011
- ECON 071, Statistics for Strategy Problems (undergraduate), Spring 2012, Fall 2011

Advising

Dissertation committee member:

Wenzuo Xu, 2024
Zhuojing Zhang, 2024
John Baker, 2024
Yixuan Li, 2023
Zong Jia (Jack) Chen, 2021
Andrés Arcila-Vasquez, 2020
Renfang Tian, 2020
Mohamad Ghaziaskar, 2017 (co-chair)

Internal-external dissertation committee member:

Trang Bui, 2024 (statistics & actuarial science)
Mingren Yin, 2023 (statistics & actuarial science)
Marco Shum, 2021 (statistics & actuarial science)
Victor Xiaoqi Wang, 2021 (accounting & finance)
Meng Yuan, 2021 (statistics & actuarial science)

Service

Member of chair pool for PhD exams, 2021-2023
Department Advisory Committee on Appointments, 2021-2023
Department Performance Review Committee, 2016-2018
Graduate admissions 2017-18, 2020-21
Graduate committee, 2014-2019
Co-organizer, Annual Meeting of the Canadian Econometrics Study Group, 2013