

# 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

- 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.

## Working Papers

- Uniform inference for value functions, with Sergio Firpo and Antonio Galvao
- Loss aversion and the welfare ranking of policy interventions, with Sergio Firpo, Antonio Galvao, Martyna Kobus and Pedro Rosa-Dias
- Wild Bootstrap Inference for Penalized Quantile Regression for Longitudinal Data, with Carlos Lamarche

## Papers in Progress

- Bootstrap inference for panel data quantile regression, with Antonio Galvao and Zhijie Xiao

## 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

## Recent Conference/Seminar Presentations

Econometric Society Virtual World Congress, August 2020, everywhere  
University of Arizona, February 2020, Tucson  
CFENetwork-CMStatistics conference, December 2019, London  
University of Kentucky, November 2019, Lexington  
Canadian Economics Association annual conference, May/June 2019, Banff  
New York Camp Econometrics XIV, April 2019, Clayton  
Midwest Econometrics Group, October 2018, Madison  
Canadian Econometrics Study Group, October 2018, Ottawa  
CIREQ conference “Recent Advances in the Method of Moments”, April 2018, Montreal (poster)  
BIRS workshop “Shape-Constrained Methods: Inference, Applications, and Practice”, February 2018, Banff

### **Refereeing**

*The American Statistician; Communications in Statistics — Theory and Methods; Computational Statistics & Data Analysis; Economic Inquiry; 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; Risks; Statistics Papers*

### **Teaching**

#### **University of Waterloo**

- Econ 422, Microeconomic Analysis (undergraduate), Winter 2021
- Econ 484/673, Special Topics (econometric methods for high-dimensional data) (undergraduate/graduate), Winter 2021
- Econ 621, Econometrics I (graduate), Fall 2015, Fall 2016, Fall 2019, Fall 2020
- Econ 600, Mathematics for Graduate Students in Economics, Fall 2014, Fall 2015, Fall 2016, Fall 2019, Fall 2020
- Econ 721, Econometrics II (graduate), Winter 2019
- Econ 623, Applied Macroeconometrics (graduate), Winter 2018, Winter 2019
- Econ 221, Statistics for Economists (undergraduate), Fall 2012, Winter 2013, Fall 2013, Winter 2014, Winter 2017, Winter 2018, Fall 2018
- Econ 422, Topics in Econometrics (undergraduate), Winter 2015
- Econ 721, Applied Microeconometrics (graduate), Fall 2012, Fall 2013, Fall 2014
- Econ 211, Introduction to Mathematical Economics (undergraduate), 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

#### **University of Illinois**

- Econ 203, Economic Statistics II (undergraduate), Summer 2007

### **Advising**

Dissertation committee member:

John Baker (ongoing)  
Zong Jia (Jack) Chen, 2021 (Statistics Canada)

Andrés Arcila-Vasquez, 2020 (Bank of Montreal)  
Renfang Tian, 2020 (King's University College, Western University)  
Mohamad Ghaziaskar, 2017 (co-chair) (King's University College, Western University)

### **Service**

Department advisory committee on appointments, 2021  
Department performance review committee, 2016-18  
Graduate committee, 2014-19  
Co-organizer, Annual Meeting of the Canadian Econometrics Study Group, 2013