Zhan Gao

Department of Economics, University of Southern California
Kaprielian Hall, 300, 3620 S. Vermont Ave, Los Angeles, CA 90089, USA.
+1 (424) 316-9216 zhangao@usc.edu https://zhan-gao.github.io

Education

Ph.D. Economics, University of Southern California, 2025 (Expected).

B.S. Mathematics & M.Phil. Economics, The Chinese University of Hong Kong, 2016 & 18.

Research Fields

Econometrics, machine learning, empirical microeconomics.

Peer-Reviewed Publications

'23 Identification and estimation of categorical random coefficient models (with M. H. Pesaran). ***Empirical Economics***, 64(6), 2543–2588.

Copula graphic estimation of survival function with dependent censoring and its application to an analysis of pancreatic cancer clinical trial (with J. H. Jo, I. Jung, H. R. Moon, G. Ridder, & S. Y. Song). ***Statistical Methods in Medical Research***, 32(5), 944-962.

'22 On LASSO for predictive regression (with J. H. Lee & Z. Shi). ***Journal of Econometrics***, 229(2), 322 - 349.

'21 Implementing convex optimization in R: Two econometric examples (with Z. Shi). ***Computational Economics***, 58, 1127-1135.

Working Papers

1. Generalized method of moments with grouped heterogeneous validity of moment conditions in panel data models. ***Job Market Paper***.
2. Robust estimation of regression models with potentially endogenous outliers via a modern optimization lens (with H.R. Moon). Revision requested by ***Econometric Reviews***.
3. On LASSO inference for high-dimensional predictive regression (with J.H. Lee, Z. Mei and Z. Shi).
4. From isolation to compassion: A natural experiment of how stay-at-home orders unleashed a wave of virtual altruism (with M. Liu, A. Bisberg and D. Williams).
5. Heterogeneous return to education and wage inequality in China (with X. Li).

Software

Selected statistical software as the creator and maintainer: classo, LasForecast.

A full portfolio of open source contributions: github.com/zhan-gao *(39 stars as of August 28, 2024)*.

Seminars & Conferences

Presentations

'24 USC Causal Inference Reading Group, IAAE Annual Conference (Xiamen Univ.), Econometric Society North America Summer Meeting (Vanderbilt), Econometric Society Asian Meeting (Zhejiang Univ.), Shandong Univ.†, Econometric Society European Meeting (Erasmus Rotterdam)

'23 IAAE Annual Conference (BI Norwegian Business School), International Symposium on Advance in Panel Data and Time Series Econometrics (Xiamen Univ.)

'22 California Econometrics Conference (Stanford; poster session), 97th Annual Conference of WEAI (Portland)

†*: invited talks.*

Conference Discussions

'22 Andreyanov & Franguridi (2022) Nonparametric inference on counterfactuals in first-price auctions (97th Annual Conference of WEAI, Portland)

Professional Services

Referee Services

Australian & New Zealand Journal of Statistics, Journal of Business & Economic Statistics (×2), *Journal of Economic Interaction & Coordination*

Organizing Committee

Southern California Graduate Conference in Applied Economics, 2020.

Teaching Experience

Selected Teaching Assistant Experience, USC

ECON 609† *Econometric Methods* (Instrcutor: Hyungsik Roger Moon), Spring 2022, 2023.

ECON 570⋆ *Big Data Econometrics* (Instrcutor: Hyungsik Roger Moon), Spring 2023.

ECON 611† *Probability and Statistics* (Instructor: Geert Ridder), Fall 2022.

ECON 613† *Economic and Financial Time Series* (Instructor: M. Hashem Pesaran), Fall 2020.

ECON 419⋄ *Advanced Econometrics* (Instructor: Michael Leung), Fall 2019, 2020.

†*: Ph.D. level;* ⋆*: master level;* ⋄*: undergraduate level.*

Honors, Fellowships & Awards

Summer Research Award (USC), 2022 - 23.

Center for Applied Financial Economics (CAFE) Graduate Fellowship (USC), 2021.

Zhiyuan Scholarships (Soong Ch'ing-ling Foundation), 2011 - 15.

Champion of International Chinese Debating Competition (team member of CUHK), 2014.

Skills & Personals Information

Computing: `R`, `Python`, `Julia`, `MATLAB`, `SQL`.

Languages: Mandarin (native), English (proficient), Cantonese (conversational).

Current version: August 28, 2024.
Latest online version: https://zhan-gao.github.io/cv.pdf.