






Zhan Gao

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Education

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

Dissertation committee and references

Hyungsik Roger Moon (Chair), moonr@usc.edu
Cheng Hsiao, chsiao@usc.edu
Geert Ridder, ridder@usc.edu

Placement committee

Nicolas Lambert, lambertn@usc.edu
Marianne Andries, andries@usc.edu
Robert Dekle, dekle@usc.edu
Simon Quach, simonqua@usc.edu

M.Phil. Economics, The Chinese University of Hong Kong, 2018.

B.S. Mathematics, The Chinese University of Hong Kong, 2016.

Research Interests

Econometrics, machine learning, biostatistics & health economics, empirical micro.

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). Resubmitted to *Econometric Reviews*.
3. [Econometric Inference for High Dimensional Predictive Regressions](#) (with J.H. Lee, Z. Mei and Z. Shi). *Submitted*.

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 (41 stars as of November 11, 2024).

Seminars & Conferences

Seminar Talks

'24 Peking Univ. Guanghua School of Management, Jinan Univ. IESR[†], Hunan Univ.[†]

Conference Presentations

'24 IAAE Annual Conference (Xiamen Univ.), ES-NASM (Vanderbilt), AMES (Zhejiang Univ.), Summer Symposium on the Frontier of Econometric methods (Shandong Univ.), ESEM-EEA (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)

Conference Discussions

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

[†]: *scheduled*.

Professional Services

Referee Services

Australian & New Zealand Journal of Statistics, Econometric Reviews, 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* (Instructor: Roger Moon), Spring 2022, 2023.

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

ECON 515^{*} *Time Series Analysis* (Instructor: Ratika Narag), Fall 2022, 2024.

ECON 570^{*} *Big Data Econometrics* (Instructor: Roger Moon), Spring 2023.

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, 2023.

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

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

Talent Development Scholarships (Hong Kong Government), 2014, 2016.

1978 Mathematics Alumnus Li Sze-lim Scholarships (CUHK), 2015.

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

Skills & Personals Information

Computing: R, Python, MATLAB, SQL.

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

Current version: November 11, 2024.

Latest online version: <https://zhan-gao.github.io/cv.pdf>.