Fengshi Niu

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EDUCATION

University of California, Berkeley — 8/2015-8/2021
- **Ph.D. in Economics**
- **M.A. in Statistics**

Tsinghua University — 8/2011-6/2015
- **B.A. in Economics and Finance**
  Beijing Outstanding Graduate

PROFESSIONAL EXPERIENCE

Google, Data Scientist — 8/2022–present
- Developing and practicing ad measurement science for businesses

Stanford Graduate School of Business - Marketing, Postdoctoral Scholar — 8/2021–7/2022
- Developed statistical methods for ad measurement

Microsoft Research - Office of the Chief Economist, Research Intern — 5/2021–8/2021
- Developed differentially private and interpretable algorithms for heterogeneous treatment effect estimation

Facebook - Core Data Science, Research Intern — 5/2019–8/2019
- Optimized offline evaluation of ads ranking by utilizing both experimental data and observational data
- Improved the correlation between offline estimated metric lift and that estimated using online experiment by 11%

University of California - Berkeley, Graduate Student Instructor — 8/2017–5/2019
- Taught weekly discussion sections, held office hours, designed problem sets, and graded for the following courses: Graduate Econometrics (Econ 240A, 240B), Graduate Game Theory (Econ 201B)

RESEARCH INTERESTS

Econometric Theory, Causal Inference, Data Privacy, Digital Marketing

PUBLICATIONS

1. **Auction Throttling and Causal Inference of Online Advertising Effects**, with George Gui and Harikesh Nair, *ACM conference on Economics and Computation (EC)*, 2022.

2. **Kernel Density Estimation for Undirected Dyadic Data**, with Bryan Graham and James Powell, Forthcoming, *Journal of Econometrics*, 2022.

3. **Differentially Private Estimation of Heterogeneous Causal Effects**, with Harsha Nori, Brian Quistoff, Rich Caruana, Donald Ngwe, Aadharsh Kannan, *Conference on Causal Learning and Reasoning (CLeaR)*, 2022.

4. **Essays on Econometrics of Dyadic Data**, Ph.D. Dissertation, 2021.

WORKING PAPERS

5. **Minimax Risk and Uniform Convergence Rates for Nonparametric Dyadic Regression**, with Bryan Graham and James Powel, Revise and Resubmit, *Econometric Theory*, 2021.

6. **Optional Intermediaries and Pricing Restraints**, with Alex White and Chang Liu, Revise and Resubmit, *Journal of Economics & Management Strategy*, 2021.

PRESENTATIONS

Error Components Models for Dyadic Data
- Conference in Honor of James L. Powell, Berkeley, CA — 4/2022

Differentially Private Estimation of Heterogeneous Causal Effects
- Conference on Causal Learning and Reasoning (CLeaR), Eureka, CA — 4/2022

Auction Throttling and Causal Inference of Online Advertising Effects
- INFORMS Annual Meeting, Virtual   10/2021

Minimax Risk and Uniform Convergence Rates for Nonparametric Dyadic Regression
- Berkeley Econometrics Seminar, UC Berkeley   12/2020

Kernel Density Estimation for Undirected Dyadic Data
- Berkeley-Stanford Econometrics Jamboree, UC Berkeley   11/2019

Optional Intermediaries and Pricing Restraints
- Toulouse Digital Economics Conference, Toulouse School of Economics, France   1/2019

OTHER PROFESSIONAL EXPERIENCE

Reviewer for *Journal of Econometrics* and *Journal of Business & Economic Statistics*

TECHNICAL TOOLS

Python, R, SQL, Stata, bash, git, LaTeX, plotly, scikit-learn, statsmodel, xgboost, Keras, EconML, InterpretML

LANGUAGES

English (fluent), Mandarin (native)