

Fengshi Niu

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EDUCATION

- University of California, Berkeley** 8/2015-8/2021
- **Ph.D. in Economics**
Dissertation: Essays on Econometrics of Dyadic Data
 - **M.A. in Statistics**
- Tsinghua University** 8/2011-6/2015
- **B.A. in Economics and Finance**
Beijing Outstanding Graduate

PROFESSIONAL EXPERIENCE

- Stanford Graduate School of Business - Marketing, Postdoctoral Scholar** 9/2021-8/2022
- Developed statistical methods for ads measurement with Harikesh Nair and Navdeep Sahni
- 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

RESEARCH PAPERS

- Auction Throttling and Causal Inference of Online Advertising Effects**, with George Gui and Harikesh Nair, *ACM conference on Economics and Computation (EC 2022)*. Accepted.
- Differentially Private Estimation of Heterogeneous Causal Effects**, with Harsha Nori, Brian Quistoff, Rich Caruana, Donald Ngwe, Aadharsh Kannan, *1st Conference on Causal Learning and Reasoning (CLear 2022)*, Oral Presentation.
- Minimax Risk and Uniform Convergence Rates for Nonparametric Dyadic Regression**, with Bryan Graham and James Powel, *Revise and Resubmit, Econometric Theory*.
- Kernel Density Estimation for Undirected Dyadic Data**, with Bryan Graham and James Powell, *Revise and Resubmit, Journal of Econometrics*.
- Optional Intermediaries and Pricing Restraints**, with Alex White and Chang Liu

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**
- 1st Conference on Causal Learning and Reasoning (CLear 2022), 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)

Updated 2022/05/09