

# CHEN, KAICHENG

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Last updated: 2025-July-4

## CURRENT POSITION

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**Assistant Professor**, School of Economics

Shanghai University of Finance and Economics (SUFE), Shanghai, China

2025-present

## RESEARCH

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### Working Papers

4. [Inference in High-Dimensional Panel Models: Two-Way Dependence and Unobserved Heterogeneity](#)

winner of the **Best Student Paper Award**, 2024 Midwest Econometrics Group Meeting

3. [Identification of Nonseparable Models with Endogenous Control Variables](#)  
with **Kyoo il Kim**

2. [Another Look at the Linear Probability Model and Nonlinear Index Models](#)  
with **Robert S. Martin** and **Jeffrey M. Wooldridge**

### Publication

1. [Fixed-b Asymptotics for Panel Models with Two-Way Clustering](#)  
with **Timothy J. Vogelsang**

(*Journal of Econometrics*, 2024, 244(1): 105831)

## EDUCATION

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### Ph.D. Economics

Michigan State University, East Lansing, MI

2020-2025

Committee: Antonio F. Galvao, Kyoo il Kim, Shlomo Levental, Timothy J. Vogelsang (Chair), Jeffrey M. Wooldridge.

### M.S. Economics

Tufts University, Medford, MA

2018-2020

Advisor: Jeffrey Zabel.

### B.S. (joint training) Agricultural Economics and Management

China Agricultural University, Beijing, China

2016-2017

### B.S. Agricultural Economics and Management

Nanjing Agricultural University, Nanjing, China

2014-2018

## PROFESSIONAL ACTIVITIES

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Referee: *Econometric Reviews*, *Journal of Business & Economic Statistics*, *Journal of Choice Modelling*.

## TEACHING

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**Department of Economics, Michigan State University**

East Lansing, MI

*Instructor*

- EC202-731 Introduction to Macroeconomics Summer 2022

*Teaching Assistant (Graduate Level)*

- EC820B Econometrics II Spring 2023
- EC812A Microeconomics I Fall 2021, Fall 2022

*Teaching Assistant (Undergraduate Level)*

- EC421 Advanced Econometric Methods Spring 2024, Spring 2025
- EC420 Introduction to Econometric Methods Fall 2024
- EC401 Advanced Microeconomics Spring 2022
- EC301 Intermediate Microeconomics Fall 2020, Spring 2021

**Department of Economics, Tufts University** Medford, MA

*Teaching Assistant (Undergraduate Level)*

- EC15 Basic Econometrics Summer 2019

## EMPLOYMENT HISTORY

**Department of Economics, Michigan State University** East Lansing, MI

*Research Assistant for Dr. Timothy J. Vogelsang* Fall 2023

*Research Assistant for Dr. Jeffrey M. Wooldridge* Summer 2023

**Department of Economics, Tufts University** Medford, MA

*Research Assistant for Dr. Marcelo Bianconi* Summer 2019, Fall 2019

**School of Advanced Agricultural Sciences, Peking University** Beijing, China

*Research Assistant for Dr. Linlin Hou* Spring 2017

## CONFERENCE PRESENTATION

2025 Chinese Economists Society (CES) North America Annual Conference @ University of

Michigan 2024 Annual Meeting of the Midwest Econometrics Group @University of Kentucky

2024 ESIF Economics and AI+ML Meeting @Cornell University

2024 Chinese Economists Society Annual Conference @Zhejiang University

2024 Asia Meeting of the Econometrics Society @Zhejiang University

2023 Annual Meeting of the Midwest Econometrics Group @Federal Reserve Bank of Cleveland

2023 Asia Meeting of the Econometrics Society @Tsinghua University

2022 Annual Meeting of the Midwest Econometrics Group @Michigan State University

## HONORS AND AWARD

*Best Student Paper Award, Midwest Econometrics Group Meeting* 2024

*Honorable Mention for the Best Third-Year Paper, Michigan State University* 2023

*Honorable Mention for First-Year Coursework, Michigan State University* 2021

*Summer Fellowship Award, Tufts University* 2019

*Outstanding Graduates Award, Nanjing Agricultural University* 2018

## SKILLS

STATA (MATA), R, MATLAB.

## LANGUAGES

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Chinese (Native), English (Fluent).

## PERSONAL

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Chinese citizen.

Hometown: Shaoxing, Zhejiang (southeastern China)