# CHEN, KAICHENG

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#### **CURRENT POSITION**

#### **Assistant Professor**, School of Economics

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

2025-present

#### **RESEARCH**

#### **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**

#### 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**

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

#### **TEACHING**

# Department of Economics, Michigan State University

East Lansing, MI

EC202-731 Introduction to Macroeconomics	Summer 2022
	Juniner 2022
Teaching Assistant (Graduate Level)	2 1 2000
• EC820B Econometrics II	Spring 2023
EC812A Microeconomics I	Fall 2021, Fall 2022
Teaching Assistant (Undergraduate Level)	
<ul> <li>EC421 Advanced Econometric Methods</li> </ul>	Spring 2024, Spring 2025
<ul> <li>EC420 Introduction to Econometric Methods</li> </ul>	Fall 2024
<ul> <li>EC401 Advanced Microeconomics</li> </ul>	Spring 2022
• EC301 Intermediate Microeconomics	Fall 2020, Spring 2021
<b>Department of Economics, Tufts University</b> <i>Teaching Assistant (Undergraduate Level)</i>	Medford, MA
• EC15 Basic Econometrics	Summer 2019
EMPLOYMENT HISTORY	
Department of Economics, Michigan State University Research Assistant for Dr. Timothy J. Vogelsang Research Assistant for Dr. Jeffrey M. Wooldridge	East Lansing, MI Fall 2023 Summer 2023
Department of Economics, Tufts University Research Assistant for Dr. Marcelo Bianconi	Medford, MA Summer 2019, Fall 2019
School of Advanced Agricultural Sciences, Peking University Research Assistant for Dr. Linlin Hou	ity Beijing, China Spring 2017
CONFERENCE PRESENTATION	
2025 World Congress of the Econometric Society (ESWC)	@Coex, Seoul
2025 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 (CES) Annual Conference	@Zhejiang University
<ul><li>2024 Asia Meeting of the Econometrics Society</li><li>2023 Annual Meeting of the Midwest Econometrics Group</li></ul>	Zhejiang University@ 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	•
Honorable Mention for First-Year Coursework, Michigan State U	•
Summer Fellowship Award, Tufts University Outstanding Craduates Award, Nonling Agricultural University	2019
Outstanding Graduates Award, Nanjing Agricultural Universit	2018
SKILLS	

## STATA (MATA), R, MATLAB.

### **LANGUAGES**

Chinese (Native), English (Fluent).

### **PERSONAL**

Chinese citizen.

Hometown: Shaoxing, Zhejiang (southeastern China)