CHEN, KAICHENG

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CURRENT POSITION

Assistant Professor in 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 Reviews, Journal of Business & Economic Statistics, Journal of Choice Modelling.

TEACHING

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 Teaching Assistant (Undergraduate Level)	Medford, MA
• EC15 Basic Econometrics	Summer 2019
EMPLOYMENT HISTORY	
Department of Economics, Michigan State University	East Lansing, M
Research Assistant for Dr. Timothy J. Vogelsang	Fall 2023
Research Assistant for Dr. Jeffrey M. Wooldridge	Summer 2023
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	Beijing, China Spring 2017
CONFERENCE PRESENTATION	
2025 Chinese Economists Society (CES) North America Annual Conference	ence @ University of
Michigan 2024 Annual Meeting of the Midwest Econometrics Group	@University of Kentucky
2024 ESIF Economics and AI+ML Meeting 2024 Chinese Economists Society Annual Conference	@Cornell University@Zhejiang University
2024 Asia Meeting of the Econometrics Society	@Zhejiang University
•	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 Universit	ty 2023
Honorable Mention for First-Year Coursework, Michigan State University	2022
Summer Fellowship Award, Tufts University	2019
Outstanding Graduates Award, Nanjing Agricultural University	2018

SKILLS

LANGUAGES

Chinese (Native), English (Fluent).

PERSONAL

Chinese citizen.

Hometown: Shaoxing, Zhejiang (southeastern China)