

Shang Gao (高尚)

Ph.D. in Economics

100084, Qidi Tech. Building C, Haidian, Beijing, China

gaoshang@sem.tsinghua.edu.cn
shanggao-lab.github.io/shanggao

ACADEMIC APPOINTMENT

Postdoctoral Researcher

July 2024 – Present

School of Economics and Management, Tsinghua University

Supervisor: Prof. Liangjun Su (苏良军)

EDUCATION

Ph.D. in Economics, School of Economics, **Fudan University**

June 2024

Supervisor: Prof. Shiyu Xie (谢识予)

M.A. in Economics, Lingnan College, **Sun Yat-sen University**

June 2020

Supervisor: Prof. Xia Wang (王霞)

B.A. in Economics, Lingnan College, **Sun Yat-sen University**

June 2018

RESEARCH INTERESTS

Big Data and Machine Learning, Econometric Theory, Factor Models, Causal Inference

PUBLICATION

1. Fu, Z., Gao, S., Su, L., Wang, X.[†], 2024, [Testing for Strict Stationarity via the Discrete Fourier Transform](#), *Econometric Theory* 40(3): 511–557.

WORKING PAPERS

1. Gao, S., Fu, Z., Su, L.[†], and Wang, X., 2025, High-dimensional Conditional Factor Model, minor revision requested by *Journal of Econometrics*.
 - Outstanding Paper Award at the 8th Chinese Econometric Scholars Forum
2. Fu, Z., Gao, S.[†], Su, L., and Wang, X., 2025, On State-varying FAVAR Models: Estimation, Inference, and Testing, submitted to *Journal of Business & Economic Statistics*.
 - Outstanding Paper Award at the 6th Chinese Econometric Scholars Forum
3. Inference in High-dimensional Single-index Conditional Factor Models, with Liangjun Su, working paper.
4. Detecting Multiple Distributional Structural Breaks via Empirical Characteristic Functions and Shrinkage Estimation, with Zhonghao Fu, working paper.

([†] indicates the corresponding author)

WORKING IN PROGRESS

- “Regularized estimation of causal actor models in the presence of weak factors”
- “State-varying FAVAR models with discrete states”

- “Detecting structural breaks in nonparametric regressions”
- “Causal inference with high-dimensional data”

RESEARCH GRANTS

1. Young Scientists Program (No. 72503112), **National Natural Science Foundation of China**, 2026–2028
2. General Program (No.2025M773663), **China Postdoctoral Science Foundation**, 2025–2026

TEACHING ASSISTANT EXPERIENCE

<i>Probability and Statistics</i> (with sessions)	Fall 2022 & Spring 2023
<i>Econometrics I</i> (with lab sessions)	Spring 2022 & 2023
<i>Quantitative Analysis and Modeling</i>	Fall 2021 & 2022
<i>Big Data and Machine Learning</i> (with sessions)	Fall 2021 & 2023
<i>Nonparametric Statistics in Finance</i>	Fall 2020
<i>Panel Data Econometrics</i> (with lab sessions)	Fall 2020 & 2024
<i>Intermediate Macroeconomics</i>	Spring 2019

PRESENTATIONS

Chinese Econometric Scholars Forum (Hunan, 2025); International Symposium on Forecasting (ISF, Beijing, 2025); International Symposium on Econometric Theory and Applications (SETA, Macau, 2025); Chinese Young Statisticians Forum (Xuzhou, 2024); Chinese Econometric Scholars Forum (Jinan, 2023); Econometric Society Asian Meeting (AMES, virtual, 2022); Ph.D. Students' Academic Forum (Xiamen, 2019)

AWARDS & HONORS

National Scholarship	2023
Scholarship for Outstanding Graduate Students, Fudan University	2021–2022
Scholarship for Outstanding Graduate Students, Sun Yat-sen University	2018–2020
Excellent Undergraduate Thesis, Lingnan College	2018
Board of Lingnan College Scholarship, Lingnan College	2017
Scholarship for Outstanding Students, Sun Yat-sen University	2016

ACADEMIC SERVICE

Referee: *Econometric Theory*, *World Economic Papers*

Conference Volunteer: YEAP (Fudan, 2023); Symposium on High-Dimensional Econometrics and Machine Learning (Tsinghua, 2024 & 2025)

SKILLS

Language: Chinese Mandarin (native), English (fluent)

Programming: Matlab, Python, Stata, R, \LaTeX , Git