

Shang Gao (高尚)

Ph.D. in Economics

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ACADEMIC APPOINTMENT

Postdoctoral Researcher

July 2024 – Present

Tsinghua University, School of Economics and Management

Supervisor: Prof. Liangjun Su (苏良军)

EDUCATION

Fudan University, Shanghai, China

Ph.D. in Economics, School of Economics

June 2024

Supervisor: Prof. Shiyu Xie (谢识予)

Sun Yat-sen University, Guangzhou, China

M.A. in Economics, Lingnan College

June 2020

Supervisor: Prof. Xia Wang (王霞)

Sun Yat-sen University, Guangzhou, China

B.A. in Economics, Lingnan College

June 2018

RESEARCH INTERESTS

Econometric Theory, Time Series Analysis, High-dimensional Econometrics, Factor Models

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)

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

The 8th Chinese Econometric Scholars Forum, Hunan University, Changsha	November 2025
The 45th International Symposium on Forecasting (ISF), Beijing	July 2025
The 19th International Symposium on Econometric Theory and Applications, Macau	June 2025
The 2nd Chinese Young Statisticians Forum, Xuzhou	April 2024
The 6th Chinese Econometric Scholars Forum, Jinan University, Guangzhou	December 2023
Econometric Society Asian Meeting, virtual	June 2022
Ph.D. Students' Academic Forum, Xiamen University	December 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*

SKILLS

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

Programming: Matlab, Python, Stata, R, L^AT_EX, Git