Shang Gao (高尚)

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School of Economics and Management, Tsinghua University
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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 Data Analysis, Factor Models

PUBLICATION

1. Zhonghao Fu, **Shang Gao**, Liangjun Su, Xia Wang, 2024, **Testing for Strict Stationarity via the Discrete Fourier Transform**, *Econometric Theory* 40(3): 511–557.

WORKING PAPERS

1. **High-dimensional Conditional Factor Model**, with Zhonghao Fu, Liangjun Su, and Xia Wang, minor revision requested by *Journal of Econometrics*.
   - *Outstanding Paper Award at the 8th Chinese Econometric Scholars Forum*
2. **On State-varying FAVAR Models: Estimation, Inference, and Testing**, with Zhonghao Fu, Liangjun Su, and Xia Wang, submitted to *Journal of Business & Economic Statistics*.
   - *Outstanding Paper Award at the 6th Chinese Econometric Scholars Forum*
3. **Sieve Estimation of High-dimensional Conditional Factor Models**, with Liangjun Su, working paper.

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

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

SKILLS

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

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