

# Zixi Zhou

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## EDUCATION

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- **Dongbei University of Finance and Economics** Sept 2021 - June 2025  
*Bachelor of Economics, Major: Finance* Dalian, Country
  - GPA: 3.81/4.00, 89.75/100
  - Course: Probability Theory and Mathematical Statistics (97), Operations Research (94), C Programming (94), Data Mining (98), Econometrics I & II (94).
- **Shanghai Jiao Tong University** June 2023 - July 2023  
*Summer School* Shanghai, China
  - Course: Statistical inference (A), Introduction to Statistical Learning (A-)
- **Duke University** Aug 2025 - June 2027  
*Master of Economics* Durham, United States

## WORK IN PROGRESS

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- **Panel Quantile Regression with Heterogeneous Slope Coefficients** Nov 2023 - Current  
*with Yutao Sun ( $\alpha, \beta$  order)*
  - We develop a smoothed panel quantile regression framework with heterogeneous slopes and multi-way fixed effects that accommodates both static and dynamic models. Estimation of individual and time effects induces an incidental-parameter bias, so that the smoothed quantile estimator admits non-negligible  $1/T$  and  $1/N$  bias components and is not asymptotically centered. Leveraging convolution-based smoothing to obtain differentiable estimating equations, we derive closed-form bias expansions and construct an analytical bias correction that restores centered asymptotic normality for the target parameters. On the computational side, we design dynamic-panel-specific refinements including truncation schemes for dependence control and stabilized score mappings—to enhance robustness and finite-sample performance.
- **Bias Correction for Dynamic Discrete Games with Strategic Heterogeneity<sup>\*</sup>** Jan 2026 - Current  
*with Qinzhi Zeng*
  - We study the incidental-parameter problem in dynamic discrete-choice games with unobserved individual heterogeneity. In strategic environments, fixed-effect estimation errors enter players' equilibrium expectations, leading to strategic propagation of bias across agents. Building on functional differencing in [Aguirregabiria et al. \(2024\)](#) and analytical bias-expansion insights from [Fernández-Val & Weidner \(2016\)](#), we develop an analytical bias-correction strategy for MLE-based structural estimation.
  - <sup>\*</sup> preliminary results

## SKILLS

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- **Programming:** Python, Matlab, C, R
- **Languages:** Mandarin (native), English

## AWARDS

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- Multiple Third-Class Scholarship (2021, 2022, 2023, 2024)
- Duke Economics Master's Scholar Award (four academic terms)