Jianfei Cao

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EMPLOYMENT

Assistant Professor, Department of Economics, Northeastern University   2021-present

EDUCATION

Ph.D. in Econometrics and Statistics, University of Chicago Booth School of Business   2021
Master of Science in Economics, University of Wisconsin - Madison   2015
Master of Financial Mathematics, University of Minnesota - Twin Cities   2013
Bachelor of Economics, Fudan University   2011

PUBLICATIONS

Journal Article:

- "On the Empirical Content of the Beckerian Marriage Model"

  (with Xiaoxia Shi and Matthew Shum), *Economic Theory*, 2019, 67(2), 349-362.

Book Chapter:

- "Principal Component and Static Factor Analysis"

  (with Chris Gu and Yike Wang), in *Macroeconomic Forecasting in the Era of Big Data* ed. by Peter Fuleky, 2020, 229-266. *Advanced Studies in Theoretical and Applied Econometrics*, vol 52, Springer, Cham.

WORKING PAPERS

- "Inference for Dependent Data with Learned Clusters"

  (with Christian Hansen, Damian Kozbur, and Lucciano Villacorta), available on arXiv, 2021

- "Synthetic Control Inference for Staggered Adoption: Estimating the Dynamic Effects of Board Gender Diversity Policies"

  (with Shirley Lu), available on arXiv, 2019

- "Estimation and Inference for Synthetic Control Methods with Spillover Effects"

  (with Connor Dowd), available on arXiv, 2019

Honors

- Wesley C. Pickard Endowed PhD Fellowship   2021

- Katherine Dusak Miller PhD Fellowship   2020

- Graduate Fellowship, University of Chicago Booth School of Business   2015-2019

Professional Activities

Refereeing: *Journal of Risk and Financial Management*

Seminars & Conference presentations:

2021 University of Naples Federico II (CSEF), Northeastern University (Econ), Erasmus University Rotterdam (Econometric Institute), Washington State University (Econ), University of Connecticut (Econ), University of Georgia (Econ), National University of Singapore (Econ), University of Glasgow (Econ), Chinese University of Hong Kong (B-school), New Economic School, Luohan Academy, Peking University (NSD)

2020 European Winter Meeting of the Econometric Society (University of Nottingham), World Congress of the Econometric Society (Bocconi University), North American Winter Meeting of the Econometric Society (San Diego)

2019 European Winter Meeting of the Econometric Society (Erasmus University Rotterdam), Midwest Econometrics Group (Ohio State University), North America Summer Meeting of the Econometric Society (University of Washington), China Meeting of the Econometric Society (Jinan University)

Teaching Experience

University of Chicago

- Applied Econometrics (PhD, as TA)   2018-2021

- Statistic (Executive MBA, as TA)   2018, 2019

- Booth PhD Math Camp (PhD)   2017-2019

- Econometrics (undergraduate)   2019

- Big Data (MBA, as TA)   2018

- Business Statistics (MBA, as TA)   2018