

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:

- “[Robust IV Inference with Clustering Dependence](#)”
forthcoming at *Econometrics Journal*, 2025.
- “[Inference for Dependent Data with Learned Clusters](#)”
with Christian Hansen, Damian Kozbur, and Lucciano Villacorta, forthcoming at *Review of Economics and Statistics*, 2021.
- “[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

- “[Assessing Heterogeneity of Treatment Effects](#)”
with Tetsuya Kaji, available on arXiv, 2023.
- “[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.

WORK IN PROGRESS

- “Spectral Clustering for Network Cluster-Robust Inference”, with Romano Li
- “Causal Diffusion Models for Counterfactual Outcome Distributions in Longitudinal Data”, with Farbod Alinezhad, Gary J. Young, and Brady Post
- “Cross Validation and Cross Fitting with Learned Clusters of Dependent Data”, with Michael Leung

AWARDS AND HONORS

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|---|------------|
| • Northeastern CSSH Research Development Initiative | 2024-2025 |
| • Northeastern Economics Department Radivonyk Fund | 2022, 2024 |
| • Northeastern CSSH Multi-generational Research Teams Program | 2022 |
| • Wesley C. Pickard PhD Fellowship | 2021 |
| • Katherine Dusak Miller PhD Fellowship | 2020 |
| • Chicago Booth Graduate Fellowship | 2015-2019 |

PROFESSIONAL ACTIVITIES

Refereeing: *Annals of Applied Statistics*, *Econometric Reviews*, *Economics of Innovation and New Technology*, *Journal of Applied Econometrics*, *Journal of Econometrics*, *Journal of Political Economy Microeconomics*, *Journal of Risk and Financial Management*, *Labour Economics*, *Review of Economics and Statistics*

Seminars & Conference presentations:

- 2025** National Taiwan University, Econ; Totonto Metropolitan University, Econ; North American Winter Meeting of the Econometric Society (San Francisco)
- 2024** City University of Hong Kong, College of Business; Greenline Workshop in Econometrics (BC Econ); The Chinese University of Hong Kong-Shenzhen, Econ; University of Notre Dame, Econ; Shanghai University of Finance and Economics, Econ; Fudan University, School of Management; CEME Young Econometricians Conference (Duke)
- 2023** Shandong University, Econ; Fudan University, School of Management; European Winter Meeting of the Econometric Society (University of Manchester); Greenline Workshop in Econometrics (BU Econ); University at Albany, Econ; Midwest Econometrics Group (Cleveland Fed); CEMP Workshop on Econometric Theory and Applications (Jinan IESR); ENAR Spring Meeting (Nashville)

- 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

Northeastern University

- Applied Econometrics (undergraduate) 2022-2025
- Advanced Applied Econometrics I (PhD) 2022-2025
- Advanced Applied Econometrics II (PhD) 2023, 2025

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