

# Jianfei Cao

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## EMPLOYMENT

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

## EDUCATION

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

## PUBLICATIONS

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### 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

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- “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

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- “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

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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; Toronto 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

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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