Jianfei Cao

Northeastern University

July 9, 2025

Department of Economics

https://jcao0.github.io

360 Huntington Avenue, 301 Lake Hall, Boston, MA 02115

j.cao@northeastern.edu

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:

- "Inference for Dependent Data with Learned Clusters"

  (with Christian Hansen, Damian Kozbur, and Lucciano Villacorta), *Review of Economics and Statistics*, forthcoming.

- "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

- "Robust IV Inference with Clustering Dependence"

  conditionally accepted at *Econometrics Journal*, 2025.

- "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

- "Cross Validation and Cross Fitting with Learned Clusters of Dependent Data", with Michael Leung

- "Calibrating LLM for Simulating Human Subjects", with Shuo Zhang

- "Evaluating External Validity with Auxiliary Information", with Ruonan Xu

Awards and Honors

- 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

- Machine Learning and Artificial Intelligence (master) — 2024-2025
- 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