Jianfei Cao

Northeastern University
Department of Economics
360 Huntington Avenue, 301 Lake Hall, Boston, MA 02115

August 13, 2023 https://jcao0.github.io 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

- "Assessing Heterogeneity of Treatment Effects" (with Tetsuya Kaji), Jun 2023.
- "Estimation and Inference for Synthetic Control Methods with Spillover Effects" (with Connor Dowd), available on arXiv, 2019.

Awards and Honors

Northeastern CSSH Multi-generational Research Teams Program	2022
Wesley C. Pickard Endowed PhD Fellowship	2021
Katherine Dusak Miller PhD Fellowship	2020
Chicago Booth Graduate Fellowship	2015-2019

Professional Activities

Refereeing: Annals of Applied Statistics, Journal of Political Economy Microeconomics, Journal of Risk and Financial Management, Review of Economics and Statistics

Seminars & Conference presentations:

- **2023** 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 Rotter-dam (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)	2022-2023
• Advanced Applied Econometrics (PhD)	2022-2023
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	