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Junlong Feng

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Academic Position

Assistant Professor of Economics Since July 2020
Department of Economics
Hong Kong University of Science and Technology (HKUST) Business School

Education

Columbia University New York, USA
Ph.D. in Economics May 2020

Renmin University of China Beijing, China
Bachelor of Economics & B.S. in Mathematics June 2012

Research Interests

Econometrics, Causal Inference, Machine Learning, Applied Microeconomics.

Publications

(2025) "Individual welfare analysis: Random quasilinear utility, independence, and confidence bounds", *Journal of Econometrics*, 247 (1), 105927.

(2024) "Matching Points: Supplementing Instruments with Covariates in Triangular Models", *Journal of Econometrics*, 238 (1), 105579.

(2023) "Regularized Quantile Regression with Interactive Fixed Effects", *Econometric Theory*, 1-31.

Working Papers

(Latest version: 2025) "Robust Quantile Factor Analysis" (with Songnian Chen).

(Latest version: 2025) "Semiparametric Estimation of the Copula Parameter in a Quantile Selection Model" (with Songnian Chen and Kaixi Zhang).

(Latest version: 2024) "Group-Heterogeneous Changes-in-Changes and Distributional Synthetic Controls" (with Songnian Chen), **reject and resubmit**, the *Journal of Econometrics*.

(Latest version: 2024) "Two-sided Discrimination in an Entrepreneurial Financing Setting: Experimental and Theoretical Evidence" (with Ye Zhang, Weijie Zhong, and Ofir Gefen).

- Award: 2024 Academy of Finance Best in Track Plaque.

(2019) "Robust Principal Component Analysis with Non-Sparse Errors" (with Jushan Bai).

Grants

Principal Investigator, Early Career Scheme (ECS) by Hong Kong Research Grants Council, Project Number 26501721, 2021-2024.

Honors & Awards

Finalist, Franklin Prize for Teaching Excellence, HKUST Business School, 2022.

Honorable Mention, Arnold Zellner Thesis Award in Econometrics and Statistics, Business and Economic Statistics Section of the American Statistical Association, 2021.

Dissertation Fellowship, Columbia University, 2019-2020.

The Dhrymes Econometrics Award, Dept. of Economics, Columbia University, 2018.

Annual Wueller Teaching Award for Ph.D. Courses (runner-up), Dept. of Economics, Columbia University, 2017.

Annual Wueller Teaching Award for M.A. Courses (runner-up), Dept. of Economics, Columbia University, 2017.

Harriss Prize for Best Second Year Paper (runner-up), Dept. of Economics, Columbia University, 2016.

Dean's Fellowship, Columbia University, 2014-2020.

Presentations

2025: Southwestern University of Finance and Economics (scheduled), Xiamen University (scheduled).

2024: Peking University, CUHK-Shenzhen, the 2024 Inaugural Meeting of the Greater Bay Econometrics Study Group, the First Macau International Conference in Business Intelligence and Analytics.

2023: University of Macau, North American Summer Meeting of the Econometric Society, the 17th International Symposium on Econometric Theory and Applications.

2021: North American Summer Meeting of the Econometric Society, International Association for Applied Econometrics Annual Meeting, Asian Meeting of the Econometric Society, China Meeting of the Econometric Society, Econometric Society European Meeting.

2020: Chinese University of Hong Kong (CUHK)-Shenzhen, HKUST, CUHK, University of Iowa, Rutgers University, University of Southern California, University of Illinois Urbana-Champaign, Tsinghua University, Brown University.

2019: Econometric Society Asian Meeting, Shanghai Jiao Tong University.

Professional Activities

Reviewer for *Journal of Business and Economic Statistics*, *Econometric Reviews*, *Journal of Econometrics*, *Econometric Theory*, *Journal of Machine Learning Research*, *Journal of Econometric Method*, *Review of Economic Studies*.

Teaching

HKUST

Applied Econometrics (ECON 5280), graduate, 2022-2024.

- GitHub repo.

Introduction to Econometrics (ECON 3334), undergraduate, 2020-2023.

Econometrics for Cross-Sectional and Panel Data (ECON 4284), undergraduate, 2021.