

ZHENG (LUCAS) ZHANG

Department of Economics, University of California, Los Angeles
Bunche Hall 8292, 315 Portola Plaza, Los Angeles, CA 90095
email: lucaszz@g.ucla.edu website: lucaszz-econ.github.io

EDUCATION

Ph.D. in Economics, University of California, Los Angeles, June 2023 (Expected)

- Fields: Econometrics, Applied Economics
- Advisors: Andres Santos (co-chair), Denis Chetverikov (co-chair), Rosa Matzkin

B.A. in Economics, University of California, Berkeley, May 2017

- Highest Honor in Economics
- Highest Distinction in General Scholarship

JOB MARKET PAPER

- ◇ “Cross-Validated Conditional Density Estimation and Continuous Difference-in-Differences Models” [\[Link\]](#)

Abstract: This paper studies high-dimensional conditional density estimation based on a series representation. In this series representation, each term takes the form of a multiplication of a known function and its conditional expectation. These conditional expectations can be estimated using various machine learning methods for high-dimensional conditioning variables with suitable structures. We propose a data-driven method of selecting the series terms based on a modified cross-validation procedure, and we establish an oracle inequality on the estimation error of such an estimator. Conditional densities have a wide range of applications in various fields of economics, and we add to this literature a new application to nonparametric difference-in-differences models with continuous treatments. For this application, we establish identification, estimation, and inference results under the double/debiased machine learning framework, and we illustrate our methods by revisiting an empirical study by Duflo (2001) on a large policy intervention in Indonesia.

WORKING PAPERS

- ◇ “Approximate Sparsity Class and Minimax Estimation”

Abstract: Motivated by the orthogonal series estimation for densities in $L^2([0, 1], \mu)$, in this project we consider a new class of functions that we call the approximate sparsity class. This new class is characterized by the rate of decay of the individual Fourier coefficients for a given orthonormal basis. We establish bounds on the $L^2([0, 1], \mu)$ metric entropy of such class, with which we establish the minimax rate of convergence. For the density subset in this class, we propose an adaptive density estimator based on hard-thresholding that achieves this minimax rate up to a log term.

TEACHING

Instructor

- Intro Econometrics, Summer 2020, 2021, 2022 (Undergraduate, UCLA)

Teaching Assistant

- Intro Econometrics; Intermediate Micro; Pricing and Strategy (Undergraduate, UCLA)
- Econometrics: Linear Models and Nonparametric Methods (PhD Courses, UCLA)

SERVICE AND EXPERIENCE

Research Assistant

- UCLA: Winter 2019, 2020, 2021

Reference(s): Denis Chetverikov, Zhipeng Liao, Rosa Matzkin

- UC Berkeley: 2016-2017

Reference(s): Joseph Farrell, Yuriy Gorodnichenko

Teach Assistant Consultant, UCLA Economics Department, 2021-2023

- Co-facilitate with the vice chair on the development and training of new TAs;
- Support TAs in the department through consultation, observations, and providing feedback.

HONORS AND AWARDS

UCLA

- Dissertation Year Fellowship, 2022-2023
- Distinguished TA Award, 2018, 2020, 2021, 2022
- Graduate Summer Research Mentorship (GSRM), 2019
- University Fellowship, 2017-2018

UC Berkeley

- Phi Beta Kappa, 2017
- Berkeley Club of Hong Kong Scholarship, 2017
- International Student Tuition Grant, 2017
- URAP Summer Research Award, 2016

REFERENCES

Andres Santos (Co-Chair)
Department of Economics
UCLA
andres@econ.ucla.edu

Denis Chetverikov (Co-Chair)
Department of Economics
UCLA
chetverikov@econ.ucla.edu

Rosa Matzkin
Department of Economics
UCLA
matzkin@econ.ucla.edu

OTHERS

English; Mandarin Chinese; on F-1 Visa

Python; R; MATLAB; Stata; \LaTeX