Zhenhao Gong

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Citizenship: **Chinese (3 Years of OPT)**

Education

University of Connecticut, Storrs, CT

- Ph.D. in Economics — Expected July 2022
  - Fields of Concentration: Econometrics, Labor Economics, Industrial Organization
  - Dissertation Title: *"Three Essays on Large Panel Data Econometrics"*
- M.S. in Quantitative Economics — Expected June 2022

Syracuse University, Syracuse, NY — June 2017

- M.A. in Economics

Zhejiang Ocean University, Zhoushan, China — July 2013

- B.A. in Economics

Research Interests

- Econometrics, Financial Econometrics, Causal Inference, Machine Learning, Forecasting
- Concentration: Large panel models, Factor analysis in high-dimensional data

Working Papers

1. "Improved Inference for Interactive Fixed Effects Model with Cross-sectional Dependence," (**Job Market Paper**).
2. "Non-robustness Issue for Estimating the Number of Factors in High Dimensional Data," (Manuscript).
3. "Interactive Fixed-effects Dynamic Panel Models, A Spatial Analytical Approach," (Work in Progress).

Research Experience

- *Research Assistant* for Prof. Kao, University of Connecticut — Fall 2019
- *Research Assistant* for Prof. Furtado, University of Connecticut — Summer 2018

Teaching Interests

- Econometrics, Machine learning in economics, Forecasting
- Open source programming (i.e. R/Python), Micro or Macro economics

Teaching Experience

Instructor, University of Connecticut, Storrs, CT

- Elementary Forecasting — Spring 2021 & Fall 2021
- Econometrics I — Spring 2020 & Fall 2020

Teaching Assistant, University of Connecticut, Storrs, CT

- Financial Econometrics — Fall 2019
- Econometrics I (Ph.D. level) — Spring 2019
- Intermediate Microeconomics Theory — Fall 2017 & Spring 2018
- Principles of Economics — Fall 2018

Teaching Assistant, Syracuse University, Syracuse, NY

- Intermediate Macroeconomics Theory — Fall 2016

Honors and Awards

University of Connecticut, Storrs, CT

- *Eleanor Bloom Summer Fellowship* — 2021, 2020, 2019 & 2018
- *Graduate School Pre-Doctoral Fellowship* — 2019
- *Timothy A. and Beverly C. Holt Economics Fellowship* — 2019

Seminars and Conferences

- Econometrics Seminars, University of Connecticut — Each semester 2018 - Present
- New York Camp Econometrics — April, 2019

Technical Skills

- *Programming Languages*: R, Python, LaTeX
- *Technical Softwares*: Matlab, Stata
- *Machine Learning methods:* LASSO, Ridge, PCA, Cross-sectional Validation, Classification, Model Selection, Step Functions

Relevant Machine Learning Coursework

- ECON 5317 Machine Learning for Economists
  - Classification, Cross-sectional Validation, LASSO, Tree Based Methods
- ECON 5323 Convex Optimization with Python
  - Machine Learning, GBM, Gradient Descent
- ECON 5494 Open Source Programming with Python
  - Object-Oriented Programming
- ECON 5495 Programming and Computation with R
  - Principal Component Analysis

References

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