

# Zhan Gao

Department of Economics  
University of Southern California  
3620 S. Vermont Ave. Kaprielian Hall  
Los Angeles, CA 90089-0253

Phone: (424) 316-9216  
Email: [zhangao@usc.edu](mailto:zhangao@usc.edu)  
Github: <https://github.com/zhan-gao>  
Homepage: <https://zhan-gao.github.io>

## *Education*

Ph.D. Economics, University of Southern California, 2023 (Expected).

M.Phil. Economics, The Chinese University of Hong Kong, 2018.

B.S. Mathematics, The Chinese University of Hong Kong, 2016.

## *Publications*

1. Lee, J. H., Shi, Z., & Gao, Z. (2021). On LASSO for predictive regression. forthcoming at *Journal of Econometrics*.
2. Gao, Z., & Shi, Z. (2021). Implementing Convex Optimization in R: Two Econometric Examples. forthcoming at *Computational Economics*.

## *Coding Projects*

R package [classo](#): Implementing the Classifier-Lasso estimator.

R package [LasForecast](#): Implementing Lasso-type methods for high-dimensional economic forecasting.

## *Experiences*

### *Research Assistant*

For Prof. Angelo Mele, Johns Hopkins University, 2021.

For Prof. Hashem Pesaran, University of Southern California, 2020.

For Prof. Hyungsik Roger Moon and Prof. Geert Ridder, University of Southern California, 2020.

For Prof. Zhentao Shi, The Chinese University of Hong Kong, 2015-18, 2020.

### *Teaching Assistant*

University of Southern California

ECON 613 *Economic and Financial Time Series* (Prof. Hashem Pesaran), Fall 2020.

ECON 419 *Advanced Econometrics* (Prof. Michael Leung), Fall 2019 & Fall 2020.

ECON 457 *Financial Markets* (Prof. Ladan Masoudie) Spring 2020.

ECON 361 *Understanding Financial Crisis* (Prof. Juan Saavedra), Fall 2019.

The Chinese University of Hong Kong

ECON 3121 *Introductory Econometrics* (Prof. Dinghai Xu), Spring 2018.

ECON 3410 *Financial Economics* (Prof. Kevin K. Tsui), Fall 2017.

ECON 1101/11 *Mathematical Economics I & II* (Dr. Yung Chor Wing), Fall 2016 & Spring 2017.

### *Honors & Awards*

Center for Applied Financial Economics Graduate Fellowship (USC), 2021.

Dornsife Graduate School Fellowship (USC), 2018 - 2023.

Postgraduate Studentship (CUHK), 2016 - 2018.

Zhiyuan Scholarships (Soong Ch'ing-ling Funds), 2011 - 2015.

Talent Development Scholarships (Hong Kong Government), 2014, 2016.

1978 Mathematics Alumnus Li Sze-lim Scholarships (CUHK), 2015.

Champion of International Chinese Debating Competition (team member), 2014.

### *Professional Services*

Organizing Committee: Southern California Graduate Conference in Applied Economics (SOCAE), 2020.

### *Skills*

*Softwares and Programmings:* experienced in `MATLAB` and `R`; using `Git` and `Github` to manage and host source codes; familiar with `Python`, `Julia`, `STATA`

*Languages:* Mandarin (native), English, Cantonese (fluent)