

Zhan Gao

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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.

Research

Research Interests: Econometrics, Applied Econometrics.

Publications

1. Gao, Z., & Shi, Z. (2021). Implementing Convex Optimization in R: Two Econometric Examples. forthcoming at *Computational Economics*.

Working Papers

2. Lee, J. H., Shi, Z., & Gao, Z. (2020). On LASSO for predictive regression. Conditionally accepted at *Journal of Econometrics*.

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. 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.

For Prof. Kang Shi, The Chinese University of Hong Kong, 2018.

For Engineering and Scientific Computing Center, Shenzhen Institute of Advanced Technology, Chinese Academy of Science, 2014.

Teaching Assistant

University of Southern California

ECON613 *Economic and Financial Time Series* (Prof. Hashem Pesaran), Fall 2020.

ECON419 *Advanced Econometrics* (Prof. Michael Leung), Fall 2019 & Fall 2020.

ECON457 *Financial Markets* (Prof. Ladan Masoudie) Spring 2020.

ECON361 *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 1101/1111 *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)