

Zhan Gao

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Education

- Ph.D. in Economics, University of Southern California, 2024 (Expected)
- M.Phil. in Economics, The Chinese University of Hong Kong, 2018
- B.S. in Mathematics, The Chinese University of Hong Kong, 2016

Research Fields

Econometrics, Applied Econometrics

Publications

1. Lee, J. H., Shi, Z., & Gao, Z. (2022) **On LASSO for predictive regression**, forthcoming at *Journal of Econometrics*.
2. Gao, Z., & Shi, Z. (2021) **Implementing convex optimization in R: Two econometric examples**, *Computational Economics*, 58, 1127-1135.

Working Papers

3. Gao, Z. & Pesaran, M. H. (2022) Identification and estimation of categorical random coefficient models.
4. Jo, J. H., Gao, Z., Jung, I., Moon, H. R., Ridder, G. & Song, S. Y. (2021) Copula graphic estimation of survival function with dependent censoring and its application to an analysis of pancreatic cancer clinical trial. *Under Review*.

Software

- R package **classo**: Implementing the Classifier-Lasso estimator.
- R package **LasForecast**: Implementing Lasso-type methods for high-dimensional economic forecasting.

Teaching Experience

Teaching Assistant

University of Southern California

ECON 609 *Econometric Methods* (Ph.D.) - Prof. Hyungsik Roger Moon, Spring 2022.

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

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

The Chinese University of Hong Kong

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

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

Research Experience

Research Assistant

For Prof. David Hirshleifer, University of Southern California, 2022.

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.

Internship

Summer Research Intern at Engineering and Scientific Computing Center, Shenzhen Institute of Advanced Technology, Chinese Academy of Science, 2014.

Fellowships & 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 of CUHK), 2014.

Professional Services

Referee Services: *Journal of Economic Interaction & Coordination*

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**

Languages: Mandarin (native), English (fluent)