Jianfei Cao

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Employment

Assistant Professor, Department of Economics, Northeastern University   2021-present

Education

Ph.D. in Econometrics and Statistics, University of Chicago Booth School of Business   2021
Master of Science in Economics, University of Wisconsin - Madison   2015
Master of Financial Mathematics, University of Minnesota - Twin Cities   2013
Bachelor of Economics, Fudan University   2011

Publications

Journal Article:

- "Inference for Dependent Data with Learned Clusters"

  (with Christian Hansen, Damian Kozbur, and Lucciano Villacorta), Review of Economics and Statistics, forthcoming.

- "On the Empirical Content of the Beckerian Marriage Model"

  (with Xiaoxia Shi and Matthew Shum), Economic Theory, 2019, 67(2), 349-362.

Book Chapter:

- "Principal Component and Static Factor Analysis"

  (with Chris Gu and Yike Wang), in Macroeconomic Forecasting in the Era of Big Data ed. by Peter Fuleky, 2020, 229-266. Advanced Studies in Theoretical and Applied Econometrics, vol 52, Springer, Cham.

Working Papers

- "Assessing Heterogeneity of Treatment Effects"
  (with Tetsuya Kaji), available on arXiv, 2023.

- "Estimation and Inference for Synthetic Control Methods with Spillover Effects"
  (with Connor Dowd), available on arXiv, 2019.

Work in Progress

- "Cross Validation and Cross Fitting with Learned Clusters of Dependent Data", with Michael Leung

- "Calibrating LLM for Simulating Human Subjects", with Shuo Zhang

- "Evaluating External Validity with Auxiliary Information", with Ruonan Xu

Awards and Honors

- Northeastern CSSH Research Development Initiative   2024-2025
- Northeastern Economics Department Radivonyk Fund   2022, 2024
- Northeastern CSSH Multi-generational Research Teams Program   2022
- Wesley C. Pickard PhD Fellowship   2021
- Katherine Dusak Miller PhD Fellowship   2020
- Chicago Booth Graduate Fellowship   2015-2019

Professional Activities

Refereeing: Annals of Applied Statistics, Econometric Reviews, Economics of Innovation and New Technology, Journal of Applied Econometrics, Journal of Econometrics, Journal of Political Economy Microeconomics, Journal of Risk and Financial Management, Labour Economics, Review of Economics and Statistics

Seminars & Conference presentations:

2025 North American Winter Meeting of the Econometric Society (San Francisco)

2024 Greenline Workshop in Econometrics (BC Econ); The Chinese University of Hong Kong-Shenzhen, Econ; University of Notre Dame, Econ; Shanghai University of Finance and Economics, Econ; Fudan University, School of Management; CEME Young Econometricians Conference (Duke)

2023 Shandong University, Econ; Fudan University, School of Management; European Winter Meeting of the Econometric Society (University of Manchester); Greenline Workshop in Econometrics (BU Econ); University at Albany, Econ; Midwest Econometrics Group (Cleveland Fed); CEMP Workshop on Econometric Theory and Applications (Jinan IESR); ENAR Spring Meeting (Nashville)

2021 University of Naples Federico II, CSEF; Northeastern University, Econ; Erasmus University Rotterdam, Econometric Institute; Washington State University, Econ; University of Connecticut, Econ; University of Georgia, Econ; National University of Singapore, Econ; University of Glasgow, Econ; Chinese University of Hong Kong, B-school; New Economic School; Luohan Academy; Peking University, NSD

2020 European Winter Meeting of the Econometric Society (University of Nottingham); World Congress of the Econometric Society (Bocconi University); North American Winter Meeting of the Econometric Society (San Diego)

2019 European Winter Meeting of the Econometric Society (Erasmus University Rotterdam); Midwest Econometrics Group (Ohio State University); North America Summer Meeting of the Econometric Society (University of Washington); China Meeting of the Econometric Society (Jinan University)

Teaching Experience

Northeastern University

- Machine Learning and Artificial Intelligence (master)   2024-2025
- Applied Econometrics (undergraduate)   2022-2024
- Advanced Applied Econometrics I (PhD)   2022-2025
- Advanced Applied Econometrics II (PhD)   2023, 2025

University of Chicago

- Applied Econometrics (PhD, as TA)   2018-2021
- Statistic (Executive MBA, as TA)   2018-2019
- Booth PhD Math Camp (PhD)   2017-2019
- Econometrics (undergraduate)   2019
- Big Data (MBA, as TA)   2018
- Business Statistics (MBA, as TA)   2018