

# Jianfei Cao

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## EMPLOYMENT

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

## EDUCATION

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**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

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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

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- “[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. Revision requested at *Journal of Business & Economic Statistics*.

## WORK IN PROGRESS

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- “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

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- 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

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

Seminars & Conference presentations:

**2024** University of Notre Dame, Econ; 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

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### 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