Shang Gao (高尚)

Ph.D. in Economics
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ACADEMIC APPOINTMENT

Postdoctoral Researcher July 2024 – Present
School of Economics and Management, Tsinghua University
Supervisor: Prof. Liangjun Su

EDUCATION

Ph.D. in Economics, School of Economics, **Fudan University** June 2024
Supervisor: Prof. Shiyu Xie

M.A. in Economics, Lingnan College, **Sun Yat-sen University** June 2020
Supervisor: Prof. Xia Wang

B.A. in Economics, Lingnan College, **Sun Yat-sen University** June 2018

RESEARCH INTERESTS

Econometric Theory, Factor Models, High-dimensional Econometrics, Causal Inference

PUBLICATIONS

1. Fu, Z., **Gao, S.**, Su, L., Wang, X., 2024, **Testing for Strict Stationarity via the Discrete Fourier Transform**, ***Econometric Theory***, 40(3): 511–557.
2. Fu, Z., **Gao, S.**, Su, L., Wang, X., 2026, **High-dimensional Conditional Factor Model**, ***Journal of Econometrics***, Forthcoming.

WORKING PAPERS

1. On State-varying FAVAR Models: Estimation, Inference, and Testing, with Zhonghao Fu, Liangjun Su, and Xia Wang, working paper.
   - *Outstanding Paper Award at the 6th Chinese Econometric Scholars Forum*
2. Inference in High-dimensional Single-index Conditional Factor Models, with Liangjun Su, working paper.
3. Detecting Multiple Distributional Structural Breaks via Empirical Characteristic Functions and Shrinkage Estimation, with Zhonghao Fu, Liangjun Su, and Xia Wang, working paper.

WORKING IN PROGRESS

- "Regularized estimation of factor models in the presence of weak factors"
- "State-varying FAVAR models with discrete states"
- "Detecting structural breaks in nonparametric regressions"

- "Causal inference in interactive fixed effects models with missing data"

RESEARCH GRANTS

1. Young Scientists Program (No. 72503112), **National Natural Science Foundation of China**, 2026–2028
2. General Program (No.2025M773663), **China Postdoctoral Science Foundation**, 2025–2026

TEACHING ASSISTANT EXPERIENCE

Probability and Statistics (with sessions)	Fall 2022 & Spring 2023
Econometrics I (with lab sessions)	Spring 2022 & 2023
Quantitative Analysis and Modeling	Fall 2021 & 2022
Big Data and Machine Learning (with sessions)	Fall 2021 & 2023
Nonparametric Statistics in Finance	Fall 2020
Panel Data Econometrics (with lab sessions)	Fall 2020 & 2024
Intermediate Macroeconomics	Spring 2019

PRESENTATIONS

Chinese Econometric Scholars Forum (Hunan, 2025); International Symposium on Forecasting (ISF, Beijing, 2025); International Symposium on Econometric Theory and Applications (SETA, Macau, 2025); Chinese Young Statisticians Forum (Xuzhou, 2024); Chinese Econometric Scholars Forum (Jinan, 2023); Econometric Society Asian Meeting (AMES, virtual, 2022); Ph.D. Students' Academic Forum (Xiamen, 2019)

AWARDS & HONORS

National Scholarship	2023
Scholarship for Outstanding Graduate Students, Fudan University	2021–2022
Scholarship for Outstanding Graduate Students, Sun Yat-sen University	2018–2020
Excellent Undergraduate Thesis, Lingnan College	2018
Board of Lingnan College Scholarship, Lingnan College	2017
Scholarship for Outstanding Students, Sun Yat-sen University	2016

ACADEMIC SERVICE

Referee: *Econometric Theory*, *World Economic Papers*

Conference Volunteer: YEAP (Fudan, 2023); Symposium on High-Dimensional Econometrics and Machine Learning (Tsinghua, 2024 & 2025)

SKILLS

Language: Chinese Mandarin (native), English (fluent)

Programming: Matlab, Python, Stata, R, LaTeX, Git