

## Zhentao Shi

**E-mail:** [zhentao.shi@cuhk.edu.hk](mailto:zhentao.shi@cuhk.edu.hk)  
**Personal web page:** [www.zhentaoshi.com](http://www.zhentaoshi.com)  
**Tel:** (852) 3943-1432

**Address:** 912 Esther Lee Building,  
Chinese University of Hong Kong,  
Shatin, N.T., Hong Kong SAR

### Employment:

Assistant Professor of Economics, the Chinese University of Hong Kong, 2014--present

### Degrees:

Ph.D., Economics, Yale University, 2014  
Committee: Peter C.B. Phillips (chair), Donald W.K. Andrews, Yuichi Kitamura  
M.A., Economics, Peking University, 2008  
B.A., Finance, Zhejiang University, 2005

### Fields of Concentration:

Econometric Theory, Applied Econometrics

### Publications:

1. "Identifying Latent Structures in Panel Data", with Liangjun Su and Peter Phillips, *Econometrica*, 2016, 84(6), 2215-2264
2. "Econometric Estimation with High-Dimensional Moment Equalities", *Journal of Econometrics*, 2016, 195, pp. 104-119
3. "Estimation of Sparse Structural Parameters with Many Endogenous Variables", *Econometric Reviews*, 2016, 35 (8-10): 1582-1608
4. "Pitfalls in Market Timing Test", with James Chu and Liping Lu, *Economic Letters*, 2009, 103(3), 123-126
5. (in Chinese) "A Comparative Research on the Efficiency of China Mainland and Hong Kong Stock Markets", with Yaoguang Chen and Yuefei Zhang, *Journal of Financial Research*, 2006, 6, 33-40
6. (in Chinese) "An Analysis of Long-run Gold Price Determinants", with Liuyong Yang, *Journal of Statistical Research*, 2004, 6 (2), 21-24

**Working Papers:**

- “A Structural Network Pairwise Regression Model with Unobservable Heterogeneity”, with Xi Chen, October 2016, *submitted*
- “Measuring Social Interaction Effect when Instruments are Weak”, with Stephen L. Ross, December 2016, *submitted*
- “Structural Estimation of Behavioral Heterogeneity”, with Huanhuan Zheng, May 2017, *submitted*

**Grant Awarded:**

- Principle investigator: Hong Kong Research Grants Council (RGC) Early Career Scheme (ECS) No. 24614817, “Boosting Methods in Time Series and Panel Data,” HKD 353,000, 2017-2020
- Principle investigator: Social Science Faculty, the Chinese University of Hong Kong Direct Grant No. 4052081, “College Roommate Peer Effect on Academic Achievement”, HKD 18,000. 2015-2017

**Professional Services:**

- Scientific Committee: International Association of Applied Econometrics Conference, 2017
- Referee for *Journal of Econometrics*, *Econometric Theory*, *Review of Economics and Statistics*, *Journal of Business and Economic Statistics*, *Econometric Reviews*, *Communications in Statistics*

**Teaching:**

- Econ 5121: Econometric Theory and Applications
- Econ 5150: Applied Econometrics
- Econ 5170: Computational Methods in Economics