

Zhentao Shi

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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. "Structural Estimation of Behavioral Heterogeneity", with Huanhuan Zheng, *Journal of Applied Econometrics*, 2018, 33(5), 690-707
2. "Identifying Latent Structures in Panel Data", with Liangjun Su and Peter Phillips, *Econometrica*, 2016, 84(6), 2215-2264
3. "Econometric Estimation with High-Dimensional Moment Equalities", *Journal of Econometrics*, 2016, 195, pp. 104-119
4. "Estimation of Sparse Structural Parameters with Many Endogenous Variables", *Econometric Reviews*, 2016, 35 (8-10): 1582-1608
5. "Pitfalls in Market Timing Test", with James Chu and Liping Lu, *Economic Letters*, 2009, 103(3), 123-126
6. (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
7. (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*
- “Two Examples of Convex-Programming-Based High-Dimensional Econometric Estimators,”, with Zhan Gao, 2018, *submitted*
- "Boosting the Hodrick-Prescott Filter," with Peter Phillips, 2018
- "On LASSO for Predictive Regression," with Ji Hyung Lee and Zhan Gao, 2018

Grant Awarded:

- Principle investigator: Hong Kong Research Grants Council (RGC) No. 14500118, “A Machine Learning Approach to Combination Weights,” HKD 247,520, 2018-2020
- 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, 2017-2019
- 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:

- External Reviewer: the Chinese University of Hong Kong (Shenzhen)
- Scientific Committee: International Association of Applied Econometrics Conference, 2017
- Referee for *China Economic Review*, *Econometric Reviews*, *Econometric Theory*, *Journal of the American Statistical Association*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of the Royal Statistical Society (Series B)*, *Review of Economics and Statistics*

Teaching:

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