Zhentao Shi

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Position

- Associate Professor, Georgia Institute of Technology, 2021—present

Past Positions

- Associate Professor, the Chinese University of Hong Kong, 2020—2021
- Assistant Professor, the Chinese University of Hong Kong, 2014—2020

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

"#" marks supervised postgraduate students

- Zhentao Shi and #Jingyi Huang (2022), "Forward-Selected Panel Data Approach for Program Evaluation," *Journal of Econometrics*

- Cheng Hsiao, Zhentao Shi and Qiankun Zhou (2022): "Transformed Estimation for Panel Interactive Effects Models," *Journal of Business & Economic Statistics*

- Wei Lin, Zhentao Shi, #Yishu Wang and #Ting Hin Yan (2022): "Unfolding Beijing in a Hedonic Way," *Computational Economics*

- Stephen L. Ross and Zhentao Shi (2022), "Measuring Social Interaction Effects when Instruments Are Weak," *Journal of Business & Economic Statistics*

- Ji Hyung Lee, Zhentao Shi and #Zhan Gao (2021), "On LASSO for Predictive Regression," *Journal of Econometrics*

- Peter Phillips and Zhentao Shi (2021), "Boosting: Why You Can Use the HP Filter," *International Economic Review*, 62(2), 521-570

- #Kayan Cheng, Naijing Huang and Zhentao Shi (2021), "Survay-Based Forecasting: To Average or Not To Average," in Vladik Kreinovich, Songsak Sriboonchitta, Woraphon Yamaka (eds.), *Studies in Computational Intelligence: Behavioral Predictive Modeling in Economics*, vol. 897, pp 87-104, Springer-Verlag

- #Zhan Gao and Zhentao Shi (2020), "Implementing Convex Optimization in R: Two Econometric Examples," *Computational Economics*
- Zhentao Shi and Huanhuan Zheng (2018), "Structural Estimation of Behavioral Heterogeneity," *Journal of Applied Econometrics*, 33(5), 690-707
- Liangjun Su, Zhentao Shi and Peter Phillips (2016), "Identifying Latent Structures in Panel Data," *Econometrica*, 84(6), 2215-2264
- Zhentao Shi (2016), "Econometric Estimation with High-Dimensional Moment Equalities," *Journal of Econometrics*, 195, 104-119
- Zhentao Shi (2016), "Estimation of Sparse Structural Parameters with Many Endogenous Variables," *Econometric Reviews*, 35(8-10): 1582-1608
- James Chu, Liping Lu and Zhentao Shi (2009), "Pitfalls in Market Timing Test," *Economic Letters*, 103(3), 123–126
- (in Chinese): Zhentao Shi, Yuefei Zhang, and Yaogguang Chen (2006), "A Comparative Research on the Efficiency of China Mainland and Hong Kong Stock Markets," *Journal of Financial Research*, 6, 33-40
- (in Chinese): Zhentao Shi and Liuyong Yang (2004), "An Analysis of Long-run Gold Price Determinants," *Journal of Statistical Research*, 6 (2), 21-24

Working Papers

- "High Dimensional Forecast Combinations Under Latent Structures," with Liangjun Su and Tian Xie, 2020, arXiv: 2010.09477, revised and resubmit at *Review of Economics and Statistics*
- "Culling the Herd of Moments with Penalized Empirical Likelihood", with Jinyuan Chang and Jia Zhang, 2021, arXiv: 2108.03382, revised and resubmit at *Journal of Business & Economic Statistics*
- "A Structural Network Pairwise Regression Model with Unobservable Heterogeneity," with Xi Chen, 2016

Grants Awarded

- **Co-investigator:** the Research Grants Council (RGC) of Hong Kong, "Identifying the Latent Pattern in Impulse Responses," 2022-2024
- **Principle investigator:** the Research Grants Council (RGC) of Hong Kong No. 14500118, "A Machine Learning Approach to Combination Weights," HKD 247,520, 2018-2021
- **Principle investigator:** the Research Grants Council (RGC) of Hong Kong 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", 2015-2017

Professional Services

- **External reviewer** : The Chinese University of Hong Kong (Shenzhen, China), Center University of Finance and Economics (Beijing, China), Research Grants Council of Hong Kong
- **Session organizer**: International Conference on Econometrics and Statistics, 2018
- **Scientific committee**: International Association of Applied Econometrics Conference, 2017
- **Referee** for *China Economic Review*, *Computational Economics*, *Econometric Reviews*, *Econometric Theory*, *International Journal of Forecasting*, *Journal of Statistical Planning and Inference*, *Journal of Business and Economic Statistics*, *Journal of Business Cycle Research*, *Journal of Econometrics*, *Journal of Multivariate Analysis*, *Journal of Productivity Analysis*, *Journal of Time Series Analysis*, *Journal of the Royal Statistical Society (Series B)*, *Journal of the American Statistical Association*, *Review of Economics and Statistics*

Awards and Honors

- Dissertation Fellowship, Yale University, 2013—2014
- Ph.D. Research Competition Award, Sim Kee Boon Institute for Financial Economics, Singapore Management University, 2012
- Cowles Foundation Fellowship / University Fellowship, Yale University, 2008—2013
- Excellence Scholarship First Prize, Zhejiang University, 2001—2005

Postgraduate students

- **Ph.D.**
  - Jingyi Huang (2018, Barclays Capital Asia Limited)
- **M.Phil.**
  - Hongqi Chen (2017, Ph.D. program at University of Illinois Urbana-Champaign)
  - Zhan Gao (2018, Ph.D. program at University of Southern California)
  - Jinan Lin (2018, Ph.D. program at University of California Irvine)
  - Yang Chen (2019, Ph.D. program at Chinese University of Hong Kong)
  - Ka Yan Cheng (2021, Ph.D. program at Emory University)