Zhan Gao [ID]

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Academic Position

Assistant Professor of Economics, Southern Methodist University, Fall 2025 - now.

Education

Ph.D. Economics, University of Southern California, 2025.

M.Phil. Economics, The Chinese University of Hong Kong, 2018.

B.S. Mathematics, The Chinese University of Hong Kong, 2016.

Peer-Reviewed Publications

'25+   Robust estimation of regression models with potentially endogenous outliers via a modern optimization lens (with H. R. Moon). ***Econometric Reviews***.

'23   Identification and estimation of categorical random coefficient models (with M. H. Pesaran). ***Empirical Economics***, 64(6), 2543–2588.

Copula graphic estimation of survival function with dependent censoring and its application to an analysis of pancreatic cancer clinical trial (with J. H. Jo, I. Jung, H. R. Moon, G. Ridder, & S. Y. Song). ***Statistical Methods in Medical Research***, 32(5), 944-962.

'22   On LASSO for predictive regression (with J. H. Lee & Z. Shi). ***Journal of Econometrics***, 229(2), 322-349.

'21   Implementing convex optimization in R: Two econometric examples (with Z. Shi). ***Computational Economics***, 58, 1127-1135.

Selected Working Papers

1. Econometric inference for high dimensional predictive regressions (with J. H. Lee, Z. Mei and Z. Shi). Revision requested by ***Journal of Econometrics***.

2. Generalized method of moments with grouped misspecification in panel data models.

3. Crisis, communication, and the boundaries of online prosociality (with M. Liu, A. Bisberg and D. Williams).

Presentations

Invited Talks

'25 Southern Methodist University, University of Sydney Business School, University of Texas at Dallas Dept. of Mathematical Science[†], Southern Methodist University Dept. of Statistics and Data Science[†], University of Illinois at Urbana-Champaign[†]

'24 Peking University GSM, Jinan University IESR, Tsinghua University SEM, Shandong University of Finance and Economics, Hunan University

Conference Presentations

'25 USC PhD Alumni Conference, Microeconometrics Class of 2025 Conference (Northwestern)[†], Midwest Econometrics Group Conference (UIUC)[†]

'24 IAAE Annual Conference (Xiamen University), ES-NASM (Vanderbilt), AMES (Zhejiang University), Summer Workshop in Econometrics (Shandong University), ESEM-EEA (Erasmus Rotterdam), 7th China Econometrics Symposium (Fudan University)

'23 IAAE Annual Conference (BI Norwegian Business School), International Symposium on Advance in Panel Data and Time Series Econometrics (Xiamen University)

'22 California Econometrics Conference (Stanford; poster session), 97th Annual Conference of WEAI (Portland)

[†]*: scheduled.*

Professional Activities

Referee for *Australian & New Zealand Journal of Statistics, Bernoulli, Econometric Reviews, Journal of Business & Economic Statistics (×3), Journal of Economic Interaction & Coordination, Journal of Statistical Computation and Simulation*

Teaching

SMU ECO 4370[◇] / ECO 6370[⋆] *Computing in Economics*, Fall 2025.

SMU ECO 7377[†] *Microeconometrics*, Spring 2026 (scheduled).

[†]*: Ph.D. level;* [⋆]*: master level;* [◇]*: undergraduate level.*

Grants, Honors & Awards

Center for Applied Financial Economics (CAFE) Graduate Fellowship (USC), 2021.

Champion of International Chinese Debating Competition (CUHK team), 2014.