

### Professional Experience

- 09/2015–present **Assistant Professor**, *University of Florida, Department of Economics*, Gainesville.
- 01/2017–06/2018 **Affiliated Faculty**, *University of Florida, Center for Big Learning*, Gainesville.
- 08/2018–present **Assistant Professor**, *The University of Hong Kong*, Hong Kong.

### Education

- 09/2010–06/2015 **Ph.d in Economics**, *Massachusetts Institute of Technology*, Cambridge.  
Thesis Title: High Dimensional Econometrics and Model Selection
- 09/2007–06/2010 **B.S. in Mathematics and Economics**, *Massachusetts Institute of Technology*, Cambridge.
- 09/2005–07/2007 **Candidate for B.S. in Mathematics**, *Peking University*, Beijing.

### Awards

- [1] “Dynamic Pricing Models via Deep Learning”, One out of Five Research Proposals Accepted and Sponsored by Didichuxing.com, 2017
- [2] MIT Economics Department Fellowship, 2010-2012
- [3] Mingde Fellowship, Peking University, 2005-2007
- [4] Gold Medal and 1st Rank with Perfect Score, 45th International Mathematical Olympiad, 2005
- [5] Gold Medal and 1st Rank with Perfect Score, 20th Chinese Mathematical Olympiad, 2004

### Selective Publications and Papers under Review

- [1] “The Sorted Effect: Discovering Heterogeneous Effect Beyond Their Averages”, 2018, s *Econometrica*, with Victor Chernozhukov and Ivan Fernandez-Val
- [2] “An Imputation-Consistency Algorithm for High-Dimensional Missing Data Problems and Beyond”, 2018, *Journal of Royal Statistics Society Series B*, With Faming Liang, Bochao Jia, Jingnan Xue and Qizhai Li

- [3] “Core Determining Class and Inequality Selection”, 2017, *American Economic Review, papers and proceedings*, with Hai Wang
- [4] “High Dimensional L2-Boosting in Economic Applications”, 2017, *American Economic Review, Papers and Proceedings*, with Martin Spindler
- [5] “EIV on LHS Variable in Quantile Regression”, 2020, forthcoming, *Econometrica*, with Jerry Hausman, Haoyang Liu and Christopher Palmer
- [6] “High Dimensional IV regression via L2Boosting”, 2020, Revise and Resubmit, *Journal of Econometrics*, with Martin Spindler
- [7] “Shape Restricted Operators”, 2020, Revise and Resubmit, *Journal of Machine Learning Research*, with Xi Chen, Victor Chernozhukov, Ivan Fernandez-Val and Scott Kostyshak

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### Working Papers and Papers in Progress(Selective)

- [1] “Adaptive Discrete Smoothing”, working in progress, with Xi Chen, Victor Chernozhukov and Martin Spindler
- [2] “Machine Learning methods toward Small Business Credit Risk Models ”, working in progress, with Chen Lin and Mingzhu Tai
- [3] “Textual Analysis on Earning Call QA Sections”, working in progress, with Xu Li
- [4] “Complementary Experimentation”, working in progress, with Jin Li and Xiaowei Zhang
- [5] “Causal Reinforcement Learning: An Instrumental Variable Approach”, working in progress, with Jin Li and Xiaowei Zhang
- [6] “Linear programming inference”, working in progress, with Victor Chernozhukov and Ivan Fernandez-val