

LI ZHENG

IESR, Jinan University
Email: lizheng.gz@hotmail.com
Updated: May 2021

EMPLOYMENT

Assistant Professor *2020 - Present*
Institute for Economic and Social Research, Jinan University

EDUCATION

Ph.D. in Economics *2015 - 2020*
Texas A&M University

M.A. in Economics *2014 - 2015*
University of Texas at Austin

B.S. in Mathematics and Applied Mathematics *2010 - 2014*
Sun Yat-sen University

RESEARCH INTERESTS

Fields

Econometrics, Empirical Industrial Organization, Applied Econometrics

Topics

Auction, Nonparametric Econometrics, Model Averaging, Measurement Error Model

WORKING PAPERS

1. **Optimal Model Averaging Of Mixed-Data Kernel-Weighted Spline Regressions (with Jefferey Racine and Qi Li)**
2. **A Structural Analysis on US Spectrum Auctions**
3. **Estimating and Evaluating Treatment Effect Heterogeneity: A Causal Forest Approach (with Weiwen Yin)**

WORKS IN PROGRESS

1. **Intergenerational Income Mobility in the Presence of Measurement Error Problems (with Ji-Liang Shiu and Xiaojun Song)**
2. **Structural Analysis of First Price Auction with Affiliation: A Network Perspective (with Yonghong An and Shixuan Li)**
3. **Multivariate Density Forecast Combination**

TEACHING EXPERIENCE

Co-Instructor, Texas A&M University

Math and Stat Camp for PhD students

Summer 2018

Teaching Assistant and Recitation Instructor, Texas A&M University

Macroeconomics I (Ph.D. core)

Fall 2016

Microeconomics II (Ph.D. core)

Spring 2017

Econometrics I (Ph.D. core)

Fall 2017

Econometrics (undergraduate)

Fall 2018, Spring 2019, Fall 2019, Spring 2020

Teaching Assistant, Texas A&M University
Financial Econometrics (master)

Spring 2018

PROFESSIONAL EXPERIENCE

Research Assistant
Dr. Fernando Luco, Texas A&M University

Spring 2016

CONFERENCE PRESENTATIONS

1. Texas Econometrics Camp (Dallas, US), Feb 2019
2. 2nd IESR Econometrics Camp (online), August 2020
3. AsianPolmeth VIII & ASQPS IX (online), January 2021

REFEREE EXPERIENCE

Journal of Econometrics, Econometric Theory, Journal of Business and Economic Statistics, China Economic Review, Economics Bulletin, Journal of Risk Financial Management

HONORS AND AWARDS

1. Graduate Assistantship, Department of Economics, Texas A&M University, 2015-present
2. Undergraduate Scholarship, Sun Yat-sen University, 2011-2014

MISCELLANEOUS

Technical Skills: R, MATLAB, Stata, Python
Language: English (fluent), Chinese (native, Mandarin and Cantonese)