

TSINGHUA UNIVERSITY
B628 LIHUA BUILDING
BEIJING 100084, CHINA

PHONE: +8610 62789957
EMAIL: fengyj@sem.tsinghua.edu.cn
WEBSITE: <https://sites.google.com/site/yingjieum/>

ACADEMIC APPOINTMENT

- 2024 - present Associate Professor, School of Economics and Management, Tsinghua University
- 2021 - 2024 Assistant Professor, School of Economics and Management, Tsinghua University
- 2019 - 2021 Postdoctoral Research Associate, Princeton University.

EDUCATION

- 2019 Ph.D. in Economics, University of Michigan.
- 2019 M.A. in Statistics, University of Michigan.
- 2014 M.A. in Economics, Peking University.
- 2011 B.A. in Economics and B.S. in Statistics (double major), Peking University.

FIELDS OF INTEREST

Theoretical and Applied Econometrics, Mathematical Statistics, Data Science.

MAIN PUBLICATIONS

1. "On Binscatter," with Matias Cattaneo, Richard Crump and Max Farrell. *American Economic Review*, 114(5): 1488-1514, May 2024.
2. "Uniform Inference for Kernel Density Estimators with Dyadic Data," with Matias Cattaneo and William Underwood. *Journal of the American Statistical Association*, forthcoming.
3. "Prediction Intervals for Synthetic Control Methods," with Matias Cattaneo and Rocío Titiunik. *Journal of the American Statistical Association*, 116(536): 1865-1880, December 2021.
4. "Large Sample Properties of Partitioning-Based Series Estimators," with Matias Cattaneo and Max Farrell. *Annals of Statistics* 48(3): 1718-1741, June 2020.

WORKING PAPERS

1. "Uncertainty Quantification in Synthetic Controls with Staggered Treatment Adoption," with Matias Cattaneo, Filippo Palomba and Rocío Titiunik. *Review of Economics and Statistics*, revise and resubmit.
2. "Optimal Estimation of Large-Dimensional Nonlinear Factor Models."
3. "Causal Inference in Possibly Nonlinear Factor Models."
4. "Uniform Inference for Nonparametric Partitioning-Based M-Estimators," with Matias Cattaneo and Boris Shigida.
5. "Nonlinear Binscatter Methods," with Matias Cattaneo, Richard Crump and Max Farrell.

STATISTICAL SOFTWARE ARTICLES

1. “`scpi`: Uncertainty Quantification for Synthetic Control Methods,” with Matias D. Cattaneo, Filippo Palomba and Rocío Titiunik. *Journal of Statistical Software*, forthcoming.
2. “Binscatter Regressions,” with Matias Cattaneo, Richard Crump and Max Farrell. *Stata Journal*, revise and resubmit.
3. “`lspartition`: Partitioning-Based Least Squares Regression,” with Matias Cattaneo and Max Farrell. *R Journal* 12(1): 172-187, June 2020.

OTHER PUBLICATIONS

1. “The Middle-Income Trap and China’s Growth Prospects,” with Yang Yao. *Deepening Reform for China’s Long-Term Growth and Development*, edited by Ross Garnaut, Fang Cai and Ligang Song, pp. 133-158. Canberra: Australian National University E-Press. July 2014.
2. “Tax Reform and Market Integration in China, 1924-1934: A Time Series Analysis of Grain Prices in Shanghai, Wuhu and Tianjin.” *China Economic Quarterly*, 11(1): 83-114, October 2011.

RESEARCH GRANT

National Science Foundation of China (NSFC)

NSFC Young Scholar Research Grant (72203122), “Panel and Network Data Models with Latent Variables”, PI, 2023-2025. Budget: RMB 300,000.

HONORS AND AWARDS

Tsinghua University, School of Economics and Management

Second Prize for Excellent Student Work, 2023.

University of Michigan

Rackham Conference Travel Grant, 2019.

Outstanding Third-Year Paper in Econometrics Award, 2017.

Summer Research Apprenticeship, 2016, 2015.

National Scholarship for Graduate Students, Ministry of Education of China, 2012.

National Scholarship for Undergraduate Students, Ministry of Education of China, 2009.

STATISTICAL SOFTWARE

1. `binsreg`: Data-Driven Binscatter Estimation with Robust Inference Procedures and Plots ([STATA](#), [R](#) and [Python](#)).
2. `scpi`: Estimation and Inference for Synthetic Control Methods ([STATA](#), [R](#) and [Python](#)).
3. `lspartition`: Nonparametric Estimation and Inference Procedures using Partitioning-Based Least Squares Regression ([R](#)).

INVITED TALKS AND CONFERENCE PRESENTATIONS

- 2024 CEMP Summer Workshop (Guangzhou)
- 2023 Nankai University (Tianjin), Peking University (Beijing), Asian Meeting of Econometric Society in East and Southeast Asia (Singapore), The 9th International Forum on Statistics (Beijing)
- 2022 Xiamen University (remote), Renmin University of China (Beijing), The DataX Workshop on Synthetic Control Methods (remote), Canadian Economics Association Annual Meeting (remote), Xiamen University (remote), University of Wisconsin (remote), North American Winter Meeting (remote).
- 2021 International Conference on Computational and Financial Econometrics (remote), Harvard-MIT Econometrics Seminar (remote), LACEA/LAMES Meeting (remote), China Meeting of the Econometrics Society (remote).
- 2020 Princeton University (remote), Econometric Society World Congress (remote).
- 2019 Greater New York Area Econometrics Colloquium (Philadelphia PA), California Econometrics Conference (Davis CA), North American Meeting of the Econometric Society (Seattle WA), University of Michigan (Ann Arbor, MI), Annual Meeting of the Midwest Economics Association (St. Louis MO).
- 2018 University of Michigan (Ann Arbor, MI).
- 2017 University of Michigan (Ann Arbor, MI).

TEACHING

Tsinghua University, Instructor

- Advanced Econometrics II (Ph.D. first year)
Spring 2022, Spring 2023, Spring 2024.
- Introductory Econometrics I (undergraduate)
Spring 2022, Spring 2023, Spring 2024.
- Applied Microeconometrics (Ph.D. elective)
Spring 2024.

REFEREEING

American Economic Review: Insights, American Journal of Political Science, Biometrical Journal, Econometric Reviews, Econometric Theory, Journal of Applied Econometrics, Journal of the American Statistical Association, Journal of Business & Economic Statistics, Journal of Causal Inference, Journal of Econometrics, Journal of Political Economy, Omega, Operations Research, Quantitative Economics, Review of Economic Studies, Review of Economics and Statistics, Science Advances.

PERSONAL

Citizenship: China.

Languages: Mandarin Chinese (native), English (professional proficiency).