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EDUCATION

Ph.D. in Economics, University of California, Riverside June 2019 (Expected)
B.S. in Finance, Huazhong University of Science and Technology, Wuhan, China (top 5%) 2014

RESEARCH INTERESTS

Econometrics with High Dimensional Data, Model Averaging, Causal Inference, Financial Econometrics, Machine Learning and Business Analytics

PUBLICATIONS

1. Jianghao Chu, Tae-Hwy Lee, and Aman Ullah, “Variable Selection in Sparse Semiparametric Single Index Model”, forthcoming in *Advances in Econometrics*, Volume 40.
2. Jianghao Chu, Tae-Hwy Lee, and Aman Ullah, “Component-wise AdaBoost Algorithms for High-dimensional Binary Classification and Class Probability Prediction”, forthcoming in *Handbook of Statistics*, Volume 41, edited by C.R. Rao and H.D. Vinod, North Holland Publishers.
3. Jianghao Chu, Tae-Hwy Lee, and Aman Ullah, “Component-wise Discrete Asymmetric AdaBoost for High-dimensional Binary Quantile Regression”. In *JSM Proceedings, Business and Economic Statistics Section*. 2018. Alexandria, VA: American Statistical Association.

WORKING PAPERS

4. Jianghao Chu, Tae-Hwy Lee, and Aman Ullah, “Asymmetric AdaBoost for High-Dimensional Maximum Score Regression” [Job Market Paper]

WORK IN PROGRESS

5. Jianghao Chu, Tae-Hwy Lee, and Aman Ullah, “Combined HC Standard Errors under Weak Heteroskedasticity”.
6. Jianghao Chu, Tae-Hwy Lee, and Aman Ullah, “Distribution of t Statistic under Heteroskedasticity Consistent Variance Estimators”.
7. Jianghao Chu, Tae-Hwy Lee, and Aman Ullah, “Nonparametric Derivative Estimators via the Rodeo Variable Selection”.

8. Jianghao Chu, Tae-Hwy Lee, Aman Ullah, and Ran Wang, “Boosting”, invited for Chapter 16 in *Macroeconomic Forecasting in the Era of Big Data* (which is a comprehensive handbook to be published in the series of Advanced Studies in Theoretical and Applied Econometrics), to be published in 2019 by the Springer Publishers. <http://www2.hawaii.edu/fuleky/BigDataSite/index.html>

SEMINAR AND CONFERENCE PRESENTATIONS

Econometrics Colloquium, University of California, Riverside	11/07/2018
Midwest Econometrics Group Conference, University of Wisconsin-Madison	10/27/2018
Econ-GSA Econometrics Workshop, University of California, Riverside	10/23/2018
China Meeting of the Econometric Society, Fudan University, Shanghai, China	06/17/2018
Econ-GSA Econometrics Workshop, University of California, Riverside	05/10/2018
Econ-GSA Econometrics Workshop, University of California, Riverside	10/10/2017
Econometrics Colloquium, University of California, Riverside	03/06/2017

AWARDS AND HONORS

Graduate Student Associate-In Research Grant	2018-2019
Teaching Assistantship, University of California, Riverside	2015-2019
Graduate Student Travel Grant, University of California, Riverside	2018
Travel Grant, Department of Economics, University of California, Riverside	2018
Honor Pass in Microeconomics Comprehensive Exam, University of California, Riverside	2015
Dean’s Distinguished Fellowship, University of California, Riverside	2014
Merit-Based Scholarship, Huazhong University of Science and Technology, Wuhan, China	2013
First Prize, National English Contest for College Students, Higher Education Committee, China	2013
National Scholarship, Ministry of Education, China	2011, 2012
Freshman Scholarship, Huazhong University of Science and Technology, Wuhan, China	2011

TEACHING EXPERIENCE

Primary Instructor - University of California, Riverside

Undergraduate:

Introductory Econometrics	Fall 2018, Summer 2018
Intermediate Microeconomic Theory	Summer 2017
International Finance	Summer 2016

Teaching Assistant - University of California, Riverside

Graduate:

Econometric Methods II

Winter 2019, Winter 2018

Undergraduate:

Introduction to Macroeconomics

Spring 2018, Fall 2017, Winter 2017, Spring 2016

Introduction to Microeconomics

Fall 2016, Winter 2016

Statistics for Economics

Spring 2017, Fall 2015

Introductory Econometrics I

Summer 2015

REFEREEING

Journal of Quantitative Economics

Studies in Nonlinear Dynamics & Econometrics

PROFESSIONAL AFFILIATION

American Economic Association

Chinese Economists Society

Econometric Society

OTHER ACTIVITIES

Co-chair, Economics Department Graduate Student Association at UCR

Organizer, Econ-GSA Econometrics Workshop

SKILLS AND PERSONAL

Softwares: R, Matlab, Python, C++, L^AT_EX, AWS

Languages: English, Chinese

Citizenship: China

REFERENCES

Gloria Gonzalez-Rivera

Tae-Hwy Lee (Co-Chair)

Aman Ullah (Co-Chair)

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Professor of Economics

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