

# Shu Shen

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## PERSONAL INFORMATION

Born in Shanghai, China. Married, 2 children.

## EDUCATION

Ph.D. Economics, University of Texas at Austin	2011
Advisor: Stephen Donald	
M.S. Economics, University of Texas at Austin	2008
B.A. Economics, Fudan University, Shanghai	2006
Exchange Student Economics, National University of Singapore	2004

## FIELDS OF SPECIALIZATION

Primary: Econometrics Theory, Applied Econometrics  
Secondary: Labor Economics, Applied Microeconomics

## ACADEMIC EMPLOYMENT

Associate Professor, University of California, Davis	2018-
Assistant Professor, University of California, Davis	2011-2018

## PUBLICATIONS

- “Weak Instrument Robust Inference for Two-sample Instrumental Variables Regressions” with Jaerim Choi, *Stata Journal*, accepted
- “Testing for Treatment Effect Heterogeneity in Regression Discontinuity Design” with Yu-Chin Hsu, *Journal of Econometrics*, 2019
- “Estimation and Inference of Distributional Partial Effects: Theory and Application”, *Journal of Business & Economic Statistics*, 2019
- “Testing for Rank Invariance or Similarity in Program Evaluation”, with Yingying Dong, *Review of Economics & Statistics*, 2018
- “Oracle and Adaptive False Discovery Rate Controlling Methods for One-sided Testing: Theory and Application in Treatment Effect Evaluation”, with Jiaying Gu, *Econometric Journal*, 2018
- “Weak Instrument Robust Inference for Two-sample Instrumental Variables Regressions”, with Jaerim Choi and Jiaying Gu, *Journal of Applied Econometrics*, 2018
- “Distributional Tests for Regression Discontinuity: Theory and Empirical Examples”, with Xiaohan Zhang, *Review of Economics & Statistics*, 2016
- “Estimation of Censored Panel-data Models with Slope Heterogeneity”, with Jason Abrevaya, *Journal of Applied Econometrics*, 2014

## WORKING PAPERS

- “Testing Monotonicity of Local Average Treatment Effects in Regression Discontinuity” with Yu-Chin Hsu, *R&R Journal of Applied Econometrics*
- “A Censored Maximum Likelihood Approach to Quantifying Manipulation in China's Air Pollution Data” with Dalia Ghanem and Junjie Zhang, submitted

“Lack of Identification Diagnostics in GMM Context”, with Stephen Donald  
and Yu-Chin Hsu  
 “Instrumental Variable Regression With First Stage Heterogeneity” with Alberto Abadie  
and Jiaying Gu  
 “Inference on Optimal Treatment Assignment” with Tim Armstrong  
 “R Package: Heterogeneity Analysis in Regression Discontinuity Design”

## CONFERENCE PRESENTATIONS

Midwest Econometrics Group	2010
North American Summer Meeting of the Econometric Society; All California Econometrics Conference; Fudan Workshop on Economic Dynamics	2011
All California Econometrics Conference	2012
CEME Stanford Econometrics Conference	2013
International Symposium of Econometric Theory and Applications; Asia Meeting of the Econometric Society; China Meeting of the Econometric Society	2014
World Congress of the Econometric Society; Annual Congress of the European Economic Association; Interactions: Bringing Together Econometrics and Applied Microeconometrics; UC Davis Conference on the Statistical Methodology in the Social Sciences	2015
Chinese Economists Society North America Meeting, Australasia Meeting of Econometric Society; UC Davis Conference on Transparency, Reproducibility and Replication; All California Econometrics Conference; Midwest Econometrics Group; Chinese Economists Society China Meeting (Invited Panel Discussant)	2016
China Meeting of the Econometric Society	2019

## INVITED SEMINAR PRESENTATIONS

University of Connecticut; Emory; Georgia Tech, Shanghai University of Finance and Economics (SHUFE)	2011
University of California, Riverside; University of California, Berkeley	2012
Chinese University of Hong Kong, University of California, Los Angeles; Kansas University	2014
University of Arizona, University of California, San Diego, Duke University, Academia Sinica	2015
Harvard/MIT, University of California, Irvine, University of British Columbia, Simon Fraser University	2016
University of California, Davis (Department of Statistics)	2017
Cornell University, University of Southern California	2018

## PROFESSIONAL SERVICE AND ACTIVITIES

### Referee:

Review of Economics & Statistics; Journal of Econometrics; Econometric Theory;  
 Journal of Business & Economic Statistics; Journal of Applied Econometrics;  
 National Science Foundation; Oxford Bulletin of Economics and Statistics;  
 Econometric Journal; Econometric Review; Journal of Econometric Methods;  
 Journal of Economic Behavior & Organization; Econometrics; Decision Support Systems

### Conference Organizer:

All California Econometric Conference	2012
Chinese Economists Society North America Meeting	2016
Chinese Economists Society China Meeting	2016
Board of Directors: Chinese Economist Society	2015-2016

## **FELLOWSHIPS AND GRANTS**

Hale Fellowship, University of Texas at Austin	2008
Small Research Grant, University of California, Davis	2012-2019
Travel Grant, University of California, Davis	2014-2016
Institute for Social Sciences Individual Research Grant	2014
Hellman Fellow, University of California, Davis	2015

## **TEACHING EXPERIENCE**

### Undergraduate Level:

- Analysis of Economic Data (ECN 102)
- Econometrics (ECN 140)
- Time Series and Financial Econometrics (ECN 190)

### Ph.D. Level:

- Cross Section Econometrics (ECN 240D)
- Topics in Econometrics (ECN 240F)

## **ADVISED Ph.D. STUDENTS**

Thesis Committee: Guojun Wang (2014, Assistant Professor at Tongji University, China);  
Xiaohan Zhang (2015, Assistant Professor at Cal State Los Angeles);  
Ludmila Poliakova (2016, Lecturer at Johns Hopkins University);  
Vasco Yassenov (2017, Post-doc at UC Berkeley Public Policy);  
He Chuan (2018, Huazhong University of Science and Technology);  
Matthew Naven (2019, Washington and Lee);  
Dakyung Seong (in progress).