ZHONGHAO FU

419 Econ Building ⋄ 600 Guoquan Road, Shanghai 200438
(021)65643514 ⋄ zhfu@fudan.edu.cn

EDUCATION

Ph.D., Economics, Cornell University	*May 2017*
M.A., Economics, Cornell University	*January 2014*
Master of Public Administration, Cornell University	*May 2011*
B.A., Political Science, Renmin University of China	*July 2009*

EMPLOYMENT

Assistant Professor, School of Economics, Fudan University	*since June 2017*

AFFILIATION

Research Fellow, Shanghai Institute of International Finance and Economics	*since May 2018*

FIELDS

Econometric theory, Time series analysis, Financial econometrics, Empirical macroeconomics

PUBLICATION

"A Model-free Consistent Test for Structural Change in Regression Possibly with Endogeneity,"(with Yongmiao Hong), In press, *Journal of Econometrics.* DOI:10.1016/j.jeconom.2018.12.014

WORKING PAPERS

"Consistent Testing for Structural Change in Time Series Regression Models via Discrete Fourier Transform,"(with Yongmiao Hong and Xia Wang)

"Testing for Structural Changes in Large Dimensional Factor Models via Discrete Fourier Transform, "(with Yongmiao Hong and Xia Wang) *"Best Paper Award"*, The 2nd Chinese Econometricians Forum

"Testing Constant Conditional Dependence with Application to Financial Contagion,"(with Yongmiao Hong and Xia Wang)

"Instrument-free Testing for Structural Changes in Nonparametric Time Series Regression With Endogeneity,"(with Yongmiao Hong)

WORKS IN PROGRESS

"Root-N Consistent Testing for Structural Change in GARCH Models via the Fourier Transform"
"Inference for Types of Structural Change"
"Testing for Structural Changes in Panel Data Models via Discrete Fourier Transform"
"An Unified Approach for Inference in Nonlinear Time Series Models"

PRESENTATIONS

The 5th Annual Meeting Of Young Econometricians in Asia-Pacific	*January 2018*
The 2018 Symposium on Modern Statistics at Xiamen University	*December 2018*
The 2nd Chinese Econometricians Form	*December 2018*
The 4th Guangzhou Econometrics Workshop	*November 2018*
The CUHK Workshop on Econometrics	*April 2018*
The 4th Annual Meeting Of Young Econometricians in Asia-Pacific	*January 2018*

The 2017 Symposium on Modern Statistics at Xiamen University *December 2017*
The 3rd Guangzhou Econometrics Workshop *November 2017*
13th International Symposium on Econometric Theory and Applications, Peking University *June 2017*
Econometrics Seminar, Cornell University *November 2016*
Econometrics Brown-bag Seminar, Xiamen University *April 2016*
International Symposium on Recent Developments in Econometric Theory with Applications in Honor of Professor Takeshi Amemiya *June 2015*
NY Camp Econometrics X (Poster) *April 2015*
Econometric Society China Meeting *June 2014*

GRANTS

Shanghai Pujiang Talents Program *2018.9- 2020.9*

HONORS AND AWARDS

Cornell Conference Travel Grant *2014- 2015*
Sage Fellowship *2014*
Sage Summer Fellowship *2011-2015*
The Ernest Liu Family Outstanding Teaching Award *2013*
Cornell Institute for Public Affairs Fellowship *2009-2011*
National Fellowship of China *2008*

COMPUTER SKILLS

Matlab, R, Stata

CITIZENSHIP

China (F1 Visa)