

Gaosheng Ju

417 School of Economics
600 Guo Quan Road
Shool of Economics, Fudan University
Shanghai 200433, P. R. China

Phone: +86 (21) 65642985
Email : Jugaosheng@fudan.edu.cn

Academic Affiliation

Associate Professor (With Tenure) of Economics, China Center for Economic Studies (CCES), School of Economics, Fudan University, China, 2017-present.

Research Fellow, Shanghai Institute of International Finance and Economics, China, 2017-present.

Assistant Professor of Economics, 985 Platform, School of Economics, Fudan University, China, 2011-2017.

Education

Ph.D. in Economics (2006–2011), Department of Economics, Texas A&M University, USA

M.A. in Management Science and Management Information System (2001–2003), Guanghua School of Management, Peking University, China

B.A. in Economics (1995–1999), Shandong University of Finance and Economics, China

Fields of Interests

Asset Pricing, Econometrics, Applied Microeconomics, Behavioral Economics

Publications

1. "A Simple Quantile Regression Model Linking Micro Outcomes to Macro Covariates," with Xiaohong Chen, and Qi Li, Accepted by *International Economic Review*, 2025.
2. "Varying-Coefficient Spatial Dynamic Panel Data Models with Fixed Effects: Theory and application," with Han Hong, Qi Li, and Karen X. Yan, *Journal of Econometrics*, 2024.
3. "Nonparametric Panel Estimation of Labor Supply," with Li Gan, and Qi Li, *Journal of Business & Economic Statistics*, 2019, 37 (2).
4. "Identifying Latent Grouped Patterns in Panel Data Models with Interactive Fixed Effects," with Liangjun Su, forthcoming at *Journal of Econometrics*, 2017.
5. "Nonparametric Estimation of Structural Labor Supply and Exact Welfare Change under Nonconvex Piecewise-Linear Budget Sets ," with Li Gan, and Xi Zhu, *Journal of Econometrics*, 2015, 188, 526-544.
6. "Nonparametric Estimation of Multivariate CDF with Categorical and Continuous Data," with Rui Li, Zhongwen Liang, *Advances in Econometrics*, 2009, 25, 291-318.
7. "An Empirical Analysis of Gender Differences in Mincerian Rate of Returns to Education," (Master's Thesis) with Liangkun Chen, *Peking University Education Review*, 2004, 3, 41-46.

Working Papers

1. "Is Households' Consumption Decision-Making Reference-Dependent? " 2024.

2. "Production Function Estimation: From Identifying Structural Productivity Shocks to Modeling Productivity Changes, " with K. Li, Q. Li, and Z. Li, 2024.
3. "Heterogeneity in Micro-Level Responses to Macroeconomic Factors: Estimation Methods and Applications, " with X. Chen, and Q. Li, 2025.

Research Grants

1. National Natural Science Foundation of China, Surface Project, Grant# 71973031. Project title: Approximation of Total Productivity Based on De-Convolution, 2020-2023.
2. Shanghai Pujiang Talent Program, Grant# 12PJC079. Project tile: Micro-foundation of Consumption-Based Asset Pricing Theories, 2012.10-2014.10.

Reference Experience

Journal of Econometrics, Journal of Business & Economic Statistics, Journal of Applied Econometrics, European Financial Management, Frontiers of Economics in China, Social Science Journal, Journal of Financial Counseling and Planning.

Teaching Experience

Linear Algebra, for UIPE in ECON@Fudan , Fall 2023, Spring 2025
 Asset Pricing Theories, Fudan University, Fall, 2017, 2019-Present
 Advanced Econometrics I (Microeconometrics), Fudan University, Spring, 2011-Present
 Advanced Econometrics II (Time Series and Financial Econometrics), Fudan University, Fall, 2014 and 2016
 Topics in Empirical Microeconomics, Fudan University, Fall, 2011-2017
 Nonparametric Econometrics, Fudan University, Fall, 2011-2016
 Principles of Macroeconomics, Texas A&M University, Summer 2009
 Teaching Assistant for Intermediate Macroeconomics, Fall 2010
 Teaching Assistant for Econometrics (Graduate Level), Summer 2007-2010

Presentations

FUR Conference: Foundations of Utility and Risk, University of Queensland, Brisbane, Australia, 2024.
 Tsinghua University, 2024.
 New York University Shanghai, 2024.
 Fanhai International School of Finance (FISF), Fudan University, 2023.
 2022 China International Conference in Finance (CICF 2022, Online)
 2022 Asian Finance (AsianFA) Annual Conference (Online)
 Asian Meeting of the Econometric Society in China 2022 (Online)
 Econometric Society Australasia Meeting (ESAM2022, Online)
 FinTalk Seminar, Series 82, Financial Research Center, Fudan Development Institute, 2019.
 China Finance Review International Conference, Shanghai Jiao Tong University, 2019
 Macro Workshop, School of Economics, Shanghai University of Finance and Economics, 2019

Macro Workshop, Research Institute of Economics and Management, Southwest University of Finance and Economics, 2019

The 9th Workshop on Finance, Insurance, Probability and Statistics, Shanghai, China, 2019.

Economics Workshop, Antai College of Economics & Management, Shanghai Jiao Tong University, 2019

The 2nd Fanhai Economics and Finance Conference, Fanhai International School of Finance, Fudan University, 2017

The 2nd China's Macroeconomic Forum, Xiamen University, 2017

The 14th Chinese Finance Annual Meeting, Shanghai University of Finance and Economics, 2017

China Meeting of the Econometric Society, Wuhan, 2017

Finance Workshop, Antai College of Economics & Management, Shanghai Jiao Tong University, 2017

Finance Workshop, School of Economics, Fudan University, 2017

Annual Conference of Zhejiang Economic Association, Ningbo, 2015

International Econometrics Conference in Honor of Professor Cheng Hsiao, Chengdu, 2012

Macro/International Workshop, Texas A&M University (October 2010)

PERC Applied Microeconomics Workshop, Texas A&M University (November 2010)

Employment

2003–2006	IT Project Manager	China Life Insurance Co. Ltd.
2001–2001	ERP Assistant Engineer	Beijing Inca Tech Co. Ltd.
2000–2000	IT Assistant Engineer	Shandong Luneng Software Co. Ltd.
1999–2000	IT Assistant Engineer	Shandong Genersoft Co. Ltd.

Last updated: Feb 22, 2025