Jiafeng Chen

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Employment

2025 — Assistant Professor of Economics, Stanford University 2024–2025 Postdoctoral Scholar, Stanford Institute for Economic Policy Research (SIEPR)

Education

2024 Ph.D. Business Economics, Harvard Business School

Dissertation: Essays in Econometrics

Committee: Isaiah Andrews (chair), Elie Tamer, Jesse Shapiro, and Edward Glaeser

2019 S.M. Applied Mathematics, Harvard College

2019 A.B. Applied Mathematics, summa cum laude, Harvard College

Secondary Field in Statistics

Working Papers

- "Empirical Bayes When Estimation Precision Predicts Parameters"
- "Optimal Conditional Inference in Adaptive Experiments," with Isaiah Andrews
- "Mean-variance constrained priors have finite maximum Bayes risk in the normal location model"
- "Nonparametric Treatment Effect Identification in School Choice"
- "Mostly Harmless Machine Learning: Learning Optimal Instruments in Linear IV Models," with Daniel Chen and Greg Lewis

Publications

"Log with Zeros? Some Problems and Solutions," with Jonathan Roth

Quarterly Journal of Economics, 2024

"Semiparametric Estimation of Long-Term Treatment Effects," with David Ritzwoller Journal of Econometrics, 2023

"Synthetic Control as Online Linear Regression"

Econometrica, 2023

"Efficient estimation of average derivatives in NPIV models: Simulation comparisons of neural network estimators," with Xiaohong Chen and Elie Tamer

Journal of Econometrics, 2023

"JUE Insight: The (non-)effect of opportunity zones on housing prices," with Edward Glaeser and David Wessel

Journal of Urban Economics, 2022

- "Auctioneers Sometimes Prefer Entry Fees to Extra Bidders," with Scott Duke Kominers International Journal of Industrial Organization, 2021
- "A Semantic Approach to Financial Fundamentals," with Suproteem K. Sarkar Proceedings of the Second Workshop on Financial Technology and NLP (FinNLP), ACL 2020

Awards

- 2022 Certificate of Distinction in Teaching, Harvard University
- 2019 Thomas T. Hoopes Prize, Harvard College
- 2018 Phi Beta Kappa (Junior 24), Harvard College

Academic Activities

Conferences and invited presentations

- 2024 Princeton; Stanford; Stanford GSB; Chicago; Chicago Booth (Econometrics and Statistics); Berkeley; UCLA; Yale; International Seminar on Selective Inference
- 2023 Penn State; Stanford (Lihua Lei's lab); Rutgers (statistics); SEA; Philadelphia Fed
- 2022 NBER Summer Institute Labor Studies; NBER Summer Institute Urban Economics (discussant); Princeton DataX Workshop on Synthetic Control Methods (poster); NABE TEC22; Virtual Quant Marketing Seminar (panelist)
- 2021 CODE@MIT (extended abstract); Microsoft Research (Causal Inference Reading Group)
- 2020 NeurIPS 2020 Workshop on Machine Learning for Economic Policy; AEA/ASSA; ACL 2020 FinNLP Workshop; Brookings Institution (Opportunity Zones: The Early Evidence)
- 2019 North American Winter Meeting of the Econometric Society; Workshop on the Foundations of Computational Science, CMSA, Harvard University

Fellowships

2022 Opportunity Insights Fellowship

2020–2021 Lijun Lin and Ruilin Gong Graduate Student Fellowship, Harvard University

Referee Service

American Economic Review, Econometrica, Quarterly Journal of Economics, Review of Economics and Statistics, American Economic Review: Insights, Journal of Political Economy: Microeconomics, Journal of Econometrics, Management Science, Journal of Human Resources, Journal of Business and Economic Statistics, Journal of Applied Econometrics, Journal of Econometric Methods, Review for Real Estate Economics, Journal of Urban Economics, Annals of Operations Research

Experience

Employment

2021-2022 Research Assistant to Professor Isaiah Andrews

2020 Research Intern, Microsoft Research New England (advised by Greg Lewis)

2019 Graduate Affiliate, Opportunity Insights, Harvard University

2019 Research Associate, QuantCo

2018 Proprietary Trading Intern, The D. E. Shaw Group

2017 Economic Design Fellow, Center for Mathematical and Scientific Applications, Harvard University

Service and Teaching

2022 Teaching Fellow for Data-Driven Leadership (MBA course with Michael Luca)

2022 Teaching Fellow for Ec 2140 (Graduate Econometrics with Wayne Gao)