Qingsong Yao

Department of Economics, Boston College
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Education

Ph.D. Economics, Boston College, USA, 2024 (expected)
Ph.D. Economics, Renmin University of China, China, 2021
B.A. Economics, Southwest Jiaotong University, China, 2015

Research Interest

Semiparametric and Nonparametric Econometrics; Machine Learning and Its Applications in Econometrics; Model Section and Model Averaging

Publications

"Model Averaging for Nonlinear Regression Models". *Journal of Business & Economic Statistics*, 2022, 40(2): 785-798 (with Y. Feng, Q. Liu, and G. Zhao).

"Model Averaging Estimation for Conditional Volatility Models with an Application to Stock Market Volatility Forecast". *Journal of Forecasting*, 2020, 39(5): 841-863 (with Q. Liu and G. Zhao).

Working Papers

Stochastic Learning of Semiparametric Monotone Index Models with Large Sample Size (Job Market Paper).

Estimating High Dimensional Monotone Index Models by Iterative Convex Optimization (with S. Khan, X. Lan, and E. Tamer), R&R at *Journal of Econometrics*.

Semiparametric Estimation of Sample Selection Model with Covariates of Large Dimensions (with S. Khan and E. Tamer).

Quantile Control via Random Forest (with Q. Chen and Z. Xiao), R&R at *Journal of Econometrics*.

Random Forest over Quantiles (with Z. Xiao).

Quadratic Random Coefficients (with A. Lewbel).

Referee Service

Journal of Econometrics, Econometric Reviews

Conference

2023 Econometric Society Asia Meeting, Tsinghua University; 2021/2022 BU-BC Econometrics Workshop, Boston College; 2018 Econometric Society China Meeting, Fudan University; 2017 Econometric Society China Meeting, Wuhan University

Teaching Experience

Instructor, Math Camp for Graduate Students (Macroeconomics Session), 2022 summer/2023 summer

Teaching Assistant, ECON7770 (PhD Statistics), 2021 Fall/2022 Fall

Teaching Assistant, ECON7772 (PhD Econometrics), 2022 Spring/2023 Spring

Honors and Awards

Dissertation Fellowship, Boston College, 2023

Summer Dissertation Fellowship, Boston College, 2022

October 3, 2023