

Congshan Zhang

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Education

Ph.D. Economics, Duke University, Durham, NC, *expected May 2020*

M.A. Economics, Duke University, Durham, NC, 2015

B.A. Finance, Renmin University of China, China, 2013

Fields of Interest

Econometrics, Financial Economics

Publications and Forthcoming Papers

- [1] Zhang, C., J. Li, and T. Bollerslev, "Occupation Density Estimation for Noisy High-Frequency Data," accepted at *Journal of Econometrics*.
- [2] Zhang, C. and J. de Figueiredo, "Are Recessions Good for Government Hires? The Effect of Unemployment on Public Sector Human Capital," *Economics Letters* 170 (2018) 1-5. (also NBER working paper No. 24538.)

Working Papers

- [1] "Continuous-Time Volatility Regression in Large Panels," (Job Market Paper).
- [2] "Variation and Efficiency of High-Frequency Betas," with Jia Li, George Tauchen, and Viktor Todorov, *Journal of Econometrics*, *under revision*.
- [3] "Glivenko-Cantelli Theorems for Integrated Functionals of Stochastic Processes," with Jia Li and Yunxiao Liu.
- [4] "Inference for Integrated Volatility Functionals with Bootstrap Bias Correction," with Jia Li.

Conferences

2019, Econometric Society meeting (Summer), Southern Economic Association meeting (scheduled);
2018, Triangle Econometrics Conference; 2016, Duke University Conference on Analyzing Federal Personnel Data.

Teaching Experience

Instructor: Introduction to Econometrics (U), Su2018 & Su2019.
Teaching Assistant: Econometrics I and II (G), F2018 & S2019;
Intermediate Microeconomics (U), S2017;
Intermediate Macroeconomics (U), F2016;
Microeconomics (G), F2014.

Fellowships and Awards

Conference Travel Grant, Duke University, 2019.
Summer Research Fellowship, Duke University, 2015–2016.
Graduate First-year Fellowship, Duke University, 2015.
Duke University Tuition Waiver, 2013–2014.

Referee

Journal of Business and Economic Statistics, Journal of Financial Econometrics.

References

Prof. Jia Li (*chair*), Department of Economics, Duke University
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Prof. Tim Bollerslev, Department of Economics, Duke University
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Prof. George Tauchen, Department of Economics, Duke University
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