Yichong ZHANG
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Education

PhD, Duke University, United States of America, 2016

Master of Arts, Duke University, United States of America, 2011

Bachelor of Science, Zhejiang University, China, 2008

Skill Set

MatLab,R,LaTeX

Academic Appointments

Professor of Economics, School of Economics, SMU, Jul 2025 - Present

Associate Professor of Economics, School of Economics, SMU, Jan 2023 - Jun 2025

Assistant Professor of Economics, School of Economics, SMU, Jul 2016 - Dec 2022

Academic Administrative Positions

Associate Dean (Postgraduate Research), School of Economics, SMU, Jul 2024 - Present

RESEARCH

Research and Project Areas

Econometrics

Publications

Journal Articles [Refereed]

Statistical inference for noisy matrix completion incorporating auxiliary information, by MA, Shujie; NIU, Po-Yao; ZHANG, Yichong; ZHU, Yinchu. (2025). *Journal of the American Statistical Association, 120* (549), 343-355. https://doi.org/10.1080/01621459.2024.2335591 (Published)

Wild bootstrap inference for instrumental variables regressions with weak and few clusters, by WANG, Wenjie; ZHANG, Yichong. (2024). *Journal of Econometrics, 241* (1), 1-21. https://doi.org/10.1016/j.jeconom.2024.105727 (Published)

Bootstrap inference for quantile treatment effects in randomized experiments with matched pairs, by JIANG, Liang; LIU, Xiaobin; PHILLIPS, Peter C. B.; ZHANG, Yichong. (2024). *Review of Economics and Statistics, 106* (2), 1-15. https://doi.org/10.1162/rest_a_01089 (Published)

Improving estimation efficiency via regression-adjustment in covariate-adaptive randomizations with imperfect compliance, by JIANG, Liang; LINTON, Oliver B.; TANG, Haihan; ZHANG, Yichong. (2024). *Review of Economics and Statistics,* 1-45. https://doi.org/10.1162/rest_a_01417 (Advance Online)

A conditional linear combination test with many weak instruments, by LIM, Dennis; WANG, Wenjie; ZHANG, Yichong. (2024). *Journal of Econometrics, 238* (2), 1-20. https://doi.org/10.1016/j.jeconom.2023.105602 (Published)

Regression-adjusted estimation of quantile treatment effects under covariate-adaptive randomizations, by JIANG, Liang; PHILLIPS, Peter C.B.; TAO, Yubo; ZHANG, Yichong. (2023). *Journal of Econometrics, 234* (2), 758-776. https://doi.org/10.1016/j.jeconom.2022.08.010 (Published)

Informational content of factor structures in simultaneous discrete response models, by KHAN, Shakeeb; MAUREL, Arnaud; ZHANG, Yichong. (2023). *Advances in Econometrics, 45B* 385-410. https://doi.org/10.1108/S0731-90532023000045B016 (Published)

Unconditional quantile regression with high-dimensional data, by SASAKI, Yuya; URA, Takuya; ZHANG, Yichong. (2022). *Quantitative Economics, 13* (3), 955-978. https://doi.org/10.3982/QE1896 (Published)

Estimation of Conditional Average Treatment Effects With High-Dimensional Data, by FAN, Qingliang; HSU, Yu-Chin; LIELI, Robert P.; ZHANG, Yichong. (2022). *Journal of Business and Economic Statistics, 40* (1), 313-327. https://doi.org/10.1080/07350015.2020.1811102 (Published)

Quasi-Bayesian inference for production frontiers, by LIU, Xiaobin; YANG, Thomas Tao; ZHANG, Yichong. (2022). *Journal of Business and Economic Statistics, 40* (3), 1334-1345. https://doi.org/10.1080/07350015.2021.1927745 (Published)

Determining the number of communities in degree-corrected stochastic block models, by MA, Shujie; SU, Liangjun; ZHANG, Yichong. (2021). *Journal of Machine Learning Research, 22* (69), 1-63. https://jmlr.org/papers/v22/20-037.html (Published)

Quantile treatment effects and bootstrap inference under covariate-adaptive randomization, by ZHANG, Yichong; ZHENG, Xin. (2020). *Quantitative Economics, 11* (3), 957-982. https://doi.org/10.3982/QE1323 (Published)

Detecting latent communities in network formation models, by MA, Shujie; SU, Liangjun; ZHANG, Yichong. (2022). *Journal of Machine Learning Research, 23* (310), 1-61. https://jmlr.org/papers/v23/21-1234.html (Published)

Strong consistency of spectral clustering for stochastic block models, by SU, Liangjun; WANG, Wuyi; ZHANG, Yichong. (2020). *IEEE Transactions on Information Theory, 66* (1), 324-338. https://doi.org/10.1109/TIT.2019.2934157 (Published)

Non-separable models with high-dimensional data, by SU, Liangjun; URA, Takuya; ZHANG, Yichong. (2019). *Journal of Econometrics, 212* (2), 646-677. (Published)

Estimating selection models without an instrument with Stata, by D’Haultfœuille, Xavier; MAUREL, Arnaud; QIU, Xiaoyun; ZHANG, Yichong. (2020). *The Stata Journal: Promoting communications on statistics and Stata, 20* (2), 297-308. https://doi.org/10.1177/1536867X20930998 (Published)

M-estimators of U-processes with a change-point due to a covariate threshold, by TAN, Lili; ZHANG, Yichong. (2019). *Journal of Business and Economic Statistics, 37* (2), 248-259. https://doi.org/10.1080/07350015.2017.1319373 (Published)

Root-N consistency of intercept estimators in a binary response model under tail restrictions, by TAN, Lili; ZHANG, Yichong. (2018). *Econometric Theory, 34* (6), 1180-1206. https://doi.org/10.1017/S026646661700041X (Published)

Extremal quantile regressions for selection models and the black-white wage gap, by D'HAULTFOEUILLE, Xavier; MAUREL, Arnaud; ZHANG, Yichong. (2018). *Journal of Econometrics, 203* (1), 129-142. https://doi.org/10.1016/j.jeconom.2017.11.004 (Published)

Extremal quantile treatment effects, by ZHANG, Yichong. (2018). *The Annals of Statistics, 46* (6B), 3707-3740. https://doi.org/10.1214/17-AOS1673 (Published)

Working Papers

Adjustment with many regressors under covariate-adaptive randomizations, by JIANG, Liang; LI, Liyao; MIAO, Ke; ZHANG, Yichong. (2023). https://arxiv.org/abs/2304.08184 (Published)

Covariate adjustment in experiments with matched pairs, by BAI, Yuehao; JIANG, Liang; ROMANO, Joseph P.; SHAIKH, Azeem M.; ZHANG, Yichong. (2023). https://arxiv.org/abs/2302.04380 (Published)

Low-rank panel quantile regression: Estimation and inference, by WANG, Yiren; SU, Liangjun; ZHANG, Yichong. (2022). https://arxiv.org/abs/2210.11062 (Published)

Wild bootstrap for instrumental variable regressions with weak and few clusters, by WANG, Wenjie; ZHANG, Yichong. (2021). (Published)

Papers Submitted for Review

Working Papers

Gradient wild bootstrap for instrumental variable quantile regressions with weak and few clusters, by WANG, Wenjie; ZHANG, Yichong. (2024). (Submitted)

Research Grants

Singapore Management University

New Causal Inference Methods for Applied Economics, Academic Research Fund (AcRF) Tier 2, Ministry of Education (MOE) , PI (Project Level): Yichong ZHANG , Co-PI (Project Level): YU Jun, 2019, S$561,128

Work in Progress

DOU Liyu, Yichong ZHANG, MIN, PENGJIN, WANG Wenjie, Improved inference with many and formula instruments, 2024

TEACHING

Courses Taught

Singapore Management University

Undergraduate Programmes :

Introduction to Econometrics

Postgraduate Professional Programmes :

Dissertation
Econometrics
Microeconometrics
Thesis

Postgraduate Research Programmes :

Applied Econometrics
Microeconometrics

UNIVERSITY SERVICE

Singapore Management University

Committee Member, University Graduate Supervision Committee, Aug 2024 - Present
Committee Member, University Research Evaluation Committee, Apr 2024 - Present
Committee Member, DEC (Research Grants), Sep 2023 - Present
Committee Member, Taskforce for Interdisciplinary Research and Teaching:, Jun 2023 - May 2025
Committee Member, Faculty Senate, Apr 2023 - Aug 2024
Committee Member, Seminar series committee, Jul 2021 - Present
Committee Member, Faculty recruiting committee, Nov 2018 - Present
Committee Member, Postgraduate programmes committee, Jul 2018 - Present

EXTERNAL SERVICE – PROFESSIONAL

Editor Associate Editor, Econometric Review , 2024 - Present
Editor Associate Editor, Econometric Theory, 2023 - Present