Jiacheng Zou

jiachengzou@alumni.stanford.edu · +1 650.223.4385 · https://jiachzou.github.io · San Francisco Bay Area, CA

Research Interests

Asset pricing, financial econometrics, machine learning, and network economics.

Academic Appointments & Experience

Columbia University — New York, NY
Postdoctoral Research Scientist, IEOR & Data Science Institute — 2024 – 2025
Host: Agostino Capponi

Uber Technologies Inc. — San Francisco, CA
Applied Scientist II, Autonomous Mobility & Delivery — 2025 – Present

- Built an LLM-powered agentic text-to-SQL system using RAG over a structured query bank; engineered self-correction via LLM evaluation and automated bug-fixing, halving analyst time-to-query with a ∼30% accuracy gain on held-out query benchmarks. Shipped to production.
- Developed a mixed-integer program (Gurobi) for spatio-temporal fleet positioning against ML demand forecasts, co-scheduled with human-driver supply; rolled out across 5 pilots in 4 U.S. markets and UAE, yielding a 20%+ lift in successful matches in A/B testing.
- Drove 0⟶1 product commercialization for autonomous vehicle partner onboarding; lead offline evaluation frameworks and probabilistic long-tail ETA prediction pipelines; built anomaly-detection dashboards covering 12+ KPIs and co-lead cross-functional modeling OKRs across Engineering, Product, and Operations.

Education

Stanford University — Stanford, CA
Ph.D. in Management Science & Engineering (Ph.D. Minor in Statistics) — 2024
Dissertation Committee: Markus Pelger (Advisor), Kay Giesecke, Itai Ashlagi, Han Hong, Jann Spiess
M.S. in Management Science & Engineering — 2018

Tianjin University of Finance and Economics — Tianjin, China
B.S. in Economics (Financial Engineering) — 2016

Publications

(1) "Selective Multiple Testing: Inference for Large Panels with Many Covariates", with Markus Pelger. Accepted at ***Management Science*** (2026). [SSRN Paper] [Code]

Working Papers

(2) "Graph Machine Learning for Asset Pricing: Traversing the Supply Chain", with Agostino Capponi and J. Antonio Sidaoui.
Revise & Resubmit (Round 2) at ***Journal of Financial Economics*** (Job Market Paper). [SSRN Paper] [Code]

(1) "The Nonstationarity-Complexity Tradeoff in Return Prediction", with Agostino Capponi, Chengpiao Huang, J. Antonio Sidaoui, and Kaizheng Wang.
Working Paper (2025). [SSRN Paper]

Invited Seminars & Conference Presentations

- Graph Machine Learning for Asset Pricing:
  NFA Annual Meeting (2025), EFA Annual Meeting, Inaugural Finance Research Revolution Conference (Vitznau, Switzerland), UT Austin, UNC Chapel Hill, CUNY Baruch, Society for Financial Econometrics (SoFiE), Luohan Academy, INFORMS Annual Meeting.
- Selective Multiple Testing:
  Econometric Society Interdisciplinary Frontiers in Economics and AI/ML (Cornell), Hong Kong Conference for Fintech/AI/Big Data (CityU HK), Stanford GSB, INFORMS Annual Meeting, North American Summer Meeting of the Econometric Society (UCLA), Asian Meeting of the Econometric Society (Tsinghua), 11th Western Conference on Mathematical Finance (UC Berkeley), NBER-NSF SBIES (WUSTL), California Econometrics Conference (Stanford), Stanford HAI.
- The Nonstationarity-Complexity Tradeoff in Return Prediction:
  Tech4Finance Conference, Fordham Quant Conference, Imperial College London, Voleon Research Group.

Teaching Experience

Teaching Assistant, Stanford University 2018 – 2024
Served ~400 students across undergraduate, Master's, and Ph.D. levels with evaluation scores $> 4/5$.

- MS&E 349: Financial Statistics (Ph.D. Level) 2024
- MS&E 245A: Investment Science (Master's Level) 2020 (x2), 2021
- Saudi Industrial Development Fund Credit Analyst Program 2019, 2020, 2021
- MS&E 121: Introduction to Stochastic Modeling (Undergraduate Level) 2020
- MS&E 211X: Introduction to Optimization (Master's Level) 2019
- MS&E 245B: Advanced Investment Science (Master's Level) 2018

Honors & Awards

- Finalist, INFORMS Data Mining Student Paper Competition 2024
- Kidney Transplant Collaborative Research Grant 2023
- Charles & Katherine Lin Fellowship, Stanford University 2022
- CS 224N Best Project Award, Stanford University 2019
- Citadel Datathon Award 2019
- Departmental Fellowship, Stanford MS&E 2019

Academic Service & Professional Activities

- Referee: *Management Science*, *Journal of Econometrics*, *ICML*, *NeurIPS*.
- Organizer: Stanford Advanced Financial Technology Lab (AFTLab) Doctoral Seminar (2021–2024).

- Member: Stanford First-Generation Low-Income Student Club, Stanford MS&E Admissions Committee.

References

Agostino Capponi (ac3827@columbia.edu)
Professor, Department of Industrial Engineering & Operations Research and Columbia Business School
Columbia University

Markus Pelger (mpelger@stanford.edu)
Associate Professor, Department of Management Science & Engineering
Stanford University

Kay Giesecke (giesecke@stanford.edu)
Professor, Department of Management Science & Engineering and ICME
Stanford University

Itai Ashlagi (iashlagi@stanford.edu)
Professor, Department of Management Science & Engineering
Stanford University