

Wayne Yuan Gao

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Education

Yale University, Ph.D. Student, Economics, 2014-present.

Duke University, M.A. Economics, 2012-2014.

University of Hong Kong, B. Economics & Finance (First Class Honours), 2009-2012.

Awards and Fellowships

Carl Arvid Anderson Prize Fellowship in Economics, Cowles Foundation, 2017.

Cowles Foundation Fellowship, 2014-present.

University Fellowship (Hastings Fellow), Yale University, 2014-present.

HKU Foundation Scholarship, University of Hong Kong, 2009-2012.

Dean's Honours List, University of Hong Kong, 2009-2012.

Bank of East Asia 75th Anniversary Scholarships, 2011.

HKU Worldwide Exchange Scholarship, University of Hong Kong, 2011.

Shuping Scholarship, Shuping Foundation, 2006-2011.

Research Interests

Econometric theory: network models, nonparametric identification and estimation.

Microeconomic theory: network and information economics.

Working Papers

1. "Nonparametric Identification in Index Models of Link Formation" (Nov 2017).
2. "Informal Risk Sharing with Local Information", with Attila Ambrus & Pau Milan (Feb 2017): revise & resubmit, *Econometrica*.

Journal Articles

1. "Minimax Linear Estimation at a Boundary Point", *Journal of Multivariate Analysis*, 2018, 165, 262-269.
2. "Structural Inference from Reduced Forms with Many Instruments", *Journal of Econometrics*, 2017, 199(2), 96-116, with Peter C.B. Phillips.
3. "Informal Insurance Networks", *B.E. Journal of Theoretical Economics*, 2016, 16(2), 455-484, with Eunyong Moon.

Conference Presentations and Invited Talks

Fourth Annual NSF Conference on Network Science in Economics, Vanderbilt, 2018.
The HU-HUE-SMU Tripartite Conference, Singapore Management University, 2018.
The Warren Center Workshop On Trade & Diffusion of Shocks in Networks, U Penn, 2018.
The 87th Southern Economic Association Annual Meeting, Tampa, 2017.
2017 Asian Meeting of the Econometric Society, Chinese University of Hong Kong, 2017.
NYU Student Micro Theory Lunch, New York University, 2017.
27th Jerusalem Economics School, Hebrew University of Jerusalem, 2016 (poster).
Second Annual NSF Conference on Network Science in Economics, Stanford, 2016 (poster).

Referee Service

Journal of Economic Theory, Econometrica.

Teaching Assistant Experience

Core and advanced PhD courses at Yale University:

Fall 2017: Econometrics IV, instructed by Peter C.B. Phillips and Xiaoxia Shi.

Spring 2017: Econometrics II, instructed by Tim Armstrong.

Fall 2016: Econometrics IV, instructed by Peter C.B. Phillips.

Other Professional Experience

Research assistant at Yale for Peter C.B. Phillips, Phil Haile and John Geanakoplos.

Research assistant at Duke for Attila Ambrus, Patrick Bayer and Peter Arcidiacono.

Econometrics consultant at Duke Perkins Library, Data & GIS Lab.

Graduate assistant for Department of Economics, Duke University.

Research assistant at HKU for Neale O'Connor and Chenggang Xu.