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# Wayne Yuan Gao

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## Education

Ph.D. Economics, Yale University, 2014-2019(expected).

En route: M.Phil. Economics, Yale University, 2016.

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

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

Non-degree exchange student, New York University, 2011.

Non-degere HKU preparatory student, Tsinghua University, 2008-2009.

## Fellowships, Honors and Awards:

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, microeconomic theory, network economics.

## Publications

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.

## Working Papers

1. “Informal Risk Sharing with Local Information”, with Attila Ambrus & Pau Milan (July 2018): revised and resubmitted to *Econometrica*.
2. “Nonparametric Identification in Index Models of Link Formation” (May 2018): under review.

## Work in Progress

1. “Semiparametric Identification and Estimation of Monotone Multi-Index Models”, with Ming Li & Sheng Xu.
2. “A Semiparametric Model of Network Formation under Non-Transferable Utility”, with Ming Li & Sheng Xu.

## Conference Presentations and Invited Talks

2018 North American Meeting of the Econometric Society, UC Davis, 2018 (scheduled).  
Fourth Annual NSF Conference on Network Science in Economics, Vanderbilt, 2018.  
HU-HUE-SMU Tripartite Conference, Singapore Management University, 2018.  
Warren Center Workshop On Trade & Diffusion of Shocks in Networks, U Penn, 2018.  
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

*Econometrica*, *Journal of Econometrics*, *Economic Development and Cultural Change*, *Journal of Economic Theory*

## Teaching Assistant Experience

*Core and advanced PhD courses at Yale University:*  
Econometrics IV, instructed by Peter C.B. Phillips and Xiaoxia Shi, Fall 2017  
Econometrics II, instructed by Tim Armstrong, Spring 2017  
Econometrics IV, instructed by Peter C.B. Phillips, Fall 2016

## Other Work Experience

Research assistant at Yale to Mira Frick (2018), Philip Haile (2016) and John Geanakoplos (2015-2016).  
Administrative assistant at Yale to Peter Phillips (2015-2017) and Xiaohong Chen (2017).  
Research assistant at Duke to Attila Ambrus (2014), Patrick Bayer (2013) and Peter Arcidiacono (2013).  
Econometrics consultant at Perkins Library Data & GIS Lab, Duke University (2012-2013).  
Graduate administrative assistant at Department of Economics, Duke University (2012).  
Research assistant at HKU to Neale O’Connor (2012) and Chenggang Xu (2011).