

Date: May 20, 2019

# Wayne Yuan Gao

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## Academic Appointments

Department of Economics, University of Pennsylvania:  
Assistant Professor of Economics, 2020-  
Lecturer, 2019-2020.

## Education

Ph.D. Economics, Yale University, 2014-2019.  
*En Route*: M.Phil. & M.A. Economics, 2016.  
M.A. Economics, Duke University, 2012-2014.  
B. Economics & Finance, University of Hong Kong, 2009-2012.

## Research Fields

Econometrics, microeconomic theory, economics of networks.

## 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 Eunyoung Moon.

## Working Papers

1. “Robust Semiparametric Estimation in Panel Multinomial Choice Models”, with Ming Li (Jan 2019).

2. “Informal Risk Sharing with Local Information”, with Attila Ambrus and Pau Milan (July 2018).
3. “Nonparametric Identification in Index Models of Link Formation” (May 2018), conditionally accepted by the *Journal of Econometrics*.

## **Work in Progress**

1. “A Semiparametric Model of Network Formation under Non-Transferable Utility”, with Ming Li and Sheng Xu.
2. “A Unified Model of Network Formation and Network Bargaining”
3. “Ranking of Preference Profiles”

## **Fellowships, Honors and Awards:**

George Trimis Dissertation Prize, Yale University, 2019

Review of Economic Studies European Tour, 2019.

University Dissertation Fellowship, Yale University, 2018.

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

Cowles Foundation Fellowship, 2014-2018.

University Fellowship (Hastings Fellow), Yale University, 2014-2018.

First-Class Honours, University of Hong Kong, 2012.

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.

## **Conference and Workshop Presentations**

2019: Conference on Network Science in Economics (Indiana-Bloomington)

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

2017: Asian Meeting of the Econometric Society (CUHK), Southern Economic Association Annual Meeting (Tampa).

2016: Conference on Network Science in Economics (Stanford, poster), Jerusalem Economics School (Hebrew).

## **Invited Seminar Presentations**

2019: Georgetown, UCSD, UC Berkeley, UCL, Northwestern, Wisconsin-Madison, UPenn, NYU, Princeton, HKU, CUHK, SMU, LSE, KU Leuven, Sciences Po.

2017: NYU (Student Seminar).

## **Referee Services**

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

## **Teaching Assistant Experiences**

*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 Professional Experiences**

Research assistant at Yale to Mira Frick (2018), Philip Haile (2016) and John Geanakoplos (2015-2016); at Duke to Attila Ambrus (2014), Patrick Bayer (2013) and Peter Arcidiacono (2013); and at HKU to Neale O'Connor (2012) and Chenggang Xu (2011).

Econometrics consultant at Perkins Library Data & GIS Lab, Duke University (2012-2013).

Graduate administrative assistant at Department of Economics, Duke University (2012).