

Date: March 26, 2021

# Wayne Yuan Gao

Department of Economics  
University of Pennsylvania  
133 South 36th Street, Office 630  
Philadelphia, PA 19104, USA

Email: waynegao@upenn.edu  
Homepage: www.waynegao.com

## Academic Appointments

Department of Economics, University of Pennsylvania:

Assistant Professor of Economics, 2020-current

Lecturer, 2019-2020

The Warren Center for Networks & Data Sciences, University of Pennsylvania:

Faculty Affiliate, 2019-current

## 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. “Informal Risk Sharing with Local Information”, with Attila Ambrus and Pau Milan (March 2021), accepted for publication in *Review of Economic Studies*.
2. “Nonparametric Identification in Index Models of Link Formation”, *Journal of Econometrics*, 2020, 215(2), 399-413.
3. “Minimax Linear Estimation at a Boundary Point”, *Journal of Multivariate Analysis*, 2018, 165, 262-269
4. “Structural Inference from Reduced Forms with Many Instruments”, *Journal of Econometrics*, 2017, 199, 96-116, with Peter C.B. Phillips

5. “Informal Insurance Networks”, *B.E. Journal of Theoretical Economics*, 2016, 16, 455-484, with Eunyong Moon

## **Working Papers**

1. “How Flexible is that Functional Form? Quantifying the Restrictiveness of Theories”, with Drew Fudenberg and Annie Liang (Feb 2021), SSRN #3580408.
2. “Using Monotonicity Restrictions to Identify Models with Partially Latent Covariates” (Jan 2021), with Minji Bang, Andrew Postlewaite and Holger Sieg
3. “Two-Stage Maximum Score Estimator” (Oct 2020), with Sheng Xu, arXiv: 2009.02854.
4. “Robust Semiparametric Estimation in Panel Multinomial Choice Models”, with Ming Li (Aug 2020), SSRN #3282293.
5. “Logical Differencing in Dyadic Network Formation Models with Non-Transferable Utilities”, with Ming Li and Sheng Xu (July 2020), arXiv:2001.00691: invited for revision and resubmission by the *Journal of Econometrics*

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

Arnold Zellner Thesis Award in Econometrics and Statistics, Business and Economic Statistics Section, American Statistical Association, 2020

Irving B. Kravis Certificate for Distinction in Undergraduate Teaching, Department of Economics, University of Pennsylvania, 2020

George Trimis Prize for Distinguished Dissertation in Economics, 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

Bank of East Asia 75th Anniversary Scholarships, 2011

Shuping Scholarship, Shuping Foundation, 2006-2011

## Conference and Workshop Presentations

- 2020: North American Winter Meeting of the Econometric Society
- 2019: Network Econometrics Juniors' Conference (Northwestern), Microeconometrics Class of 2019 Conference (Duke), 30th International Conference on Game Theory (Stony Brook), 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), Jerusalem Economics School (Hebrew)

## Invited Seminar Presentations

- 2021: Arizona, Essex (scheduled)
- 2020: Michigan, Syracuse, U Toronto, USC, BU
- 2019: Georgetown, UCSD, UC Berkeley, UCL, Northwestern, Wisconsin-Madison, UPenn, NYU, Princeton, HKU, CUHK, SMU, PSU, LSE\*, KU Leuven\*, Sciences Po\* (\*: *Review of Economic Studies* European Tour)

## Conference Organization

- 2021 China Meeting of the Econometric Society (program committee member)
- 2019 14th Greater New York Metropolitan Area Econometrics Colloquium at UPenn (committee member), 30th International Conference on Game Theory at Stony Brook (organizer of the parallel session "Networks")

## Referee Services

*American Economic Review, Econometrica, Journal of Econometrics, Econometrics Journal, Economic Theory, Journal of Economic Behavior and Organization, Economic Development and Cultural Change, Economic Journal, Journal of Economic Theory, Journal of International Development, Journal of Mathematical Economics, International Economic Review, Review of Economics and Statistics, Quantitative Economics*

## **Other Professional Services**

Panelist, Gary Chamberlain Online Seminar in Econometrics (November 13, 2020)  
Board Member, Master's Alumni Advisory Board, Dept. of Economics, Duke University

## **Teaching**

UPenn ECON 103: Statistics for Economists (Spring 2020, Spring 2021)