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Wayne Yuan Gao

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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), forthcoming 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 Eunyoung Moon

Working Papers

- 1. "How Flexible is that Functional Form? Quantifying the Restrictiveness of Theories", with Drew Fudenberg and Annie Liang (Aug 2021), SSRN #3580408. (2021 ACM EC Exemplary Artificial Intelligence and Computation Track Paper)
- 2. "Logical Differencing in Dyadic Network Formation Models with Non-Transferable Utilities", with Ming Li and Sheng Xu (July 2020), arXiv:2001.00691: revised and resubmitted to the *Journal of Econometrics*
- 3. "Using Monotonicity Restrictions to Identify Models with Partially Latent Covariates" (Apr 2021), with Minji Bang, Andrew Postlewaite and Holger Sieg
- 4. "Robust Semiparametric Estimation in Panel Multinomial Choice Models", with Ming Li (Aug 2020), SSRN #3282293.
- 5. "Two-Stage Maximum Score Estimator" (Oct 2020), with Sheng Xu, arXiv: 2009.02854.

Work in Progress

- 1. "Dynamic Heterogenous Distribution Regression Panel Models, with an Application to Earnings Dynamics", with Iván Fernández-Val, Yuan Liao and Francis Vella
- 2. "A Unified Model of Network Bargaining and Network Formation"
- 3. "A Partial Order on Preference Profiles"

Fellowships, Honors and Awards:

- Exemplary Artificial Intelligence and Computation Track Paper, 2021 ACM Conference on Economics and Computation
- Arnold Zellner Thesis Award in Econometrics and Statistics, American Statistical Association, 2020
- Irving B. Kravis Certificate for Distinction in Undegraduate Teaching, 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

Invited Seminar Presentations

- 2021: Arizona, Essex
- 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 and Workshop Presentations

- 2021: Asian Meeting of the Econometric Society, China Meeting of the Econometric Society
- 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)

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, Econometric 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, Quarterly Journal of Economics

Other Professional Services

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

Teaching

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