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. "Nonparametric Identification in Index Models of Link Formation", *Journal of Econometrics, 2020, 215(2), 399-413.*

2. "Minimax Linear Estimation at a Boundary Point", *Journal of Multivariate Analysis*, 2018, 165, 262-269

3. "Structural Inference from Reduced Forms with Many Instruments", *Journal of Econometrics*, 2017, 199, 96-116, with Peter C.B. Phillips

4. "Informal Insurance Networks", *B.E. Journal of Theoretical Economics*, 2016, 16, 455-484, with Eunyoung Moon

Working Papers

1. "Two-Stage Maximum Score Estimator" (Sep 2020), with Sheng Xu, arXiv: 2009.02854.

2. "Robust Semiparametric Estimation in Panel Multinomial Choice Models", with Ming Li (Aug 2020), SSRN #3282293.

3. "Logical Differencing in Dyadic Network Formation Models with Non-Transferable Utilities", with Ming Li and Sheng Xu (July 2020), arXiv:2001.00691.

4. "How Flexible is that Functional Form? Quantifying the Restrictiveness of Theories", with Drew Fudenberg and Annie Liang (July 2020), SSRN #3580408.

5. "Informal Risk Sharing with Local Information", with Attila Ambrus and Pau Milan (Jun 2020), revised and resubmitted to the *Review of Economic Studies*.

Work in Progress

1. "Estimating Production Functions with Partially Latent Inputs", with Minji Bang, Andrew Postlewaite and Holger Sieg

2. "A Unified Model of Network Formation and Network Bargaining"

3. "A Partial Order on Preference Profiles"

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 Undegraduate 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

Conference and Workshop Presentations

2020: North American Winter Meeting of the Econometric Society

2019: Network Econometrics Juniors' Conference (Northwestern), Microeconometrics Class of 2019 Confererence (Duke), 30th International Conference on Game Theory (Stony Brook), *Review of Economic Studies* European Tour (LSE, KU Leuven, Science Po), 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

2020: Michigan, Syracuse, U Toronto, USC, Boston U

2019: Georgetown, UCSD, UC Berkeley, UCL, Northwestern, Wisconsin-Madison, UPenn, NYU, Princeton, HKU, CUHK, SMU, PSU

Conference Organization

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, 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 Mathemtical Economics, International Economic Review, Review of Economics and Statistics, Quantitative Economics

Teaching

UPenn   ECON 103: Statistics for Economists (Spring 2020)