

AMILCAR VELEZ

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EDUCATION

Ph.D. Student in Economics Northwestern University	Sep 2019 - Present
M.A. in Economics Northwestern University	2020
M.S. in Mathematics Instituto Nacional de Matemática Pura e Aplicada (IMPA)	2015
B.A. in Economics Pontificia Universidad Católica del Perú (PUCP)	2014

PERSONAL INFORMATION

★ **Place of birth:** [Puno, Peru](#). **Nationality:** Peruvian. **Born:** 14-Nov-1991.

PUBLISHED PAPERS

1. Posterior Distribution of Non-differentiable Functions [Jul 2020](#)
(with Toru Kitagawa, José Luis Montiel Olea and Jonathan Payne)
Journal of Econometrics, Vol. 217 (1), pp. 161-175

WORK IN PROGRESS

2. Representation Learning in Linear Factor Models
(with José Luis Montiel Olea)
3. Comparative Statics in the A/B testing problem
(with Eduardo M. Azevedo, David Mao and José Luis Montiel Olea)

PROFESSIONAL EXPERIENCE

Central Bank of Peru (BCRP)

★ Macro Modelling Division	May 2018 - Jul 2019
★ Financial Stability Division (<i>on leave 2015</i>)	May 2014 - Apr 2018

RESEARCH ASSISTANCE EXPERIENCE

★ Prof. Ivan A. Canay (Northwestern University)	Apr 2020 - Present
★ Prof. José Luis Montiel Olea (Columbia University)	Oct 2017 - Jun 2018
★ Prof. Saki Bigio (UCLA)	Dec 2017 - Jul 2018

AWARDS AND HONORS

- ★ Best Employee at Central Bank of Peru by leading the estimation team. Jun 2018
- ★ 61st Summer Program at BCRP approved with distinction and job offer. 2014
- ★ Silver Medal in the 24th Iberoamerican Mathematical Olympiad, Mexico. 2009
- ★ Silver Medal in the 23rd Iberoamerican Mathematical Olympiad, Brazil 2008
- ★ Bronze Medal in the 49th International Mathematical Olympiad, Spain 2008
- ★ Honourable Mention in the 48th International Mathematical Olympiad, Vietnam 2007

FELLOWSHIPS AND SCHOLARSHIPS

- ★ University Fellowship by The Graduate School: Northwestern University. 2019-2020
- ★ CNpQ Scholarship: Brazilian Government Scholarship. 2015
- ★ IMPA Visiting Student Scholarship Jan - Feb 2015
- ★ BEAS-PUCP Scholarship: for outstanding lower-income students. 2011-14
- ★ IMPA Summer Program Scholarship. 2009-10, 12-13
- ★ PUCP Scholarship: by outstanding performance in competitions abroad. Aug 2009 - 2010

REPRESENTATIVE AND VOLUNTEER ACTIVITIES

- ★ Commissioner for the International Mathematical Olympiad at Peru. 2020
- ★ Jury in the National Mathematical Olympiad (ONEM). Lima, Peru. 2009-14, 16-18
- ★ Student Representative in the Board of Social Sciences Faculty. PUCP. 2014
- ★ Deputy-Leader of Peru in the 24th Cone South Mathematical Olympiad, Paraguay. 2013
- ★ Jury in the 23rd Cone South Mathematical Olympiad. Lima, Peru. 2012

REFERENCES

- ★ **Ivan A Canay**
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- ★ **José Luis Montiel Olea**
Assistant Professor, Economics Department, Columbia University
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