

# AMILCAR VELEZ

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## EDUCATION

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

## REFERENCES

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- ★ **Ivan A Canay**  
HSBC Research Professor, Economics Department, Northwestern University  
Kellogg Global Hub 3423. 2211 Campus Drive. Evanston, IL 60208. USA.  
Phone Office: +1 (847)-491-2929  
E-mail: [iacanay@northwestern.edu](mailto:iacanay@northwestern.edu)  
Website: <https://sites.northwestern.edu/iac879/>
- ★ **José Luis Montiel Olea**  
Assistant Professor, Economics Department, Columbia University  
1022 International Affairs Building. 420 West 118th Street. New York, NY 10027. USA.  
Phone Office: +1 (617) 821-1336  
E-mail: [montiel.olea@gmail.com](mailto:montiel.olea@gmail.com)  
Website: <http://www.joseluismontielolea.com/>

## PERSONAL INFORMATION

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

## PUBLISHED PAPERS

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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

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2. Representation Learning in Linear Factor Models [Draft]  
(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

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### Central Bank of Peru (BCRP)

- ★ Macro Modelling Division May 2018 - Jul 2019
- ★ Financial Stability Division May 2014 - Apr 2018  
(*on leave 2015*)

## RESEARCH ASSISTANCE EXPERIENCE

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- ★ 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

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- ★ 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

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- ★ 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

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- ★ 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