

# AMILCAR VELEZ

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## EDUCATION

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### Northwestern University

Ph.D. Student in Economics

Sep 2019 - Present

M.A. in Economics

2020

### Instituto Nacional de Matemática Pura e Aplicada (IMPA)

M.S. in Mathematics

2015

### Pontificia Universidad Católica del Perú (PUCP)

B.A. in Economics

2014

## PUBLISHED PAPERS

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

## WORKING PAPERS

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2. The A/B Testing Problem with Gaussian Priors Mar 2021  
(joint with Eduardo M. Azevedo, David Mao and José Luis Montiel Olea)  
*Revise and Resubmit at the Journal of Economic Theory*
3. On the Robustness to Misspecification of  $\alpha$ -Posteriors and Their Variational Approximations Dec 2021  
(joint with Cindy Rush, Marco Avellana and José Luis Montiel Olea)  
*Resubmitted at the Journal of Machine Learning Research*

## WORK IN PROGRESS

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4. A Bootstrap for the Local Projection Inference
5. A User's Guide for Inference in Models Defined by Moment Inequalities  
(joint with Ivan A. Canay and Gaston Illanes)
6. Representation Learning in Linear Factor Models  
(joint with José Luis Montiel Olea)
7. Parallel A/B testing  
(joint with Eduardo M. Azevedo, David Mao and José Luis Montiel Olea)

## RESEARCH EXPERIENCE

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- ★ Research Assistant, Prof. Ivan A. Canay (Northwestern University) Apr 2020 - Feb 2021
- ★ Research Assistant, Prof. José Luis Montiel Olea (Columbia University) Oct 2017 - Jun 2018
- ★ Research Assistant, Prof. Saki Bigio (UCLA) Dec 2017 - Jul 2018

## TEACHING EXPERIENCE

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- ★ Econ 281-1, Undergraduate Econometrics (Northwestern University) Winter 2022
- ★ Econ 480-1, Graduate Econometrics (Northwestern University) Fall 2021
- ★ Econ 480-3, Graduate Econometrics (Northwestern University) Spring 2021

## 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)

## 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 & 23rd Iberoamerican Mathematical Olympiad. 2008 & 2009
- ★ Bronze Medal in the 49th International Mathematical Olympiad, Spain 2008

## 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

## REFERENCES

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- ★ **Ivan A Canay**  
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 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/>