

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

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

WORKING PAPERS

2. The A/B Testing Problem with Gaussian Priors Mar 2021
(with Eduardo M. Azevedo, David Mao and José Luis Montiel Olea)

WORK IN PROGRESS

3. Representation Learning in Linear Factor Models
(with José Luis Montiel Olea)
4. On the robustness to misspecification of α -posteriors and their variational approximations
(with Cindy Rush, Marco Avellana and José Luis Montiel Olea)
5. Bootstrap Exploration in Local Projection Inferences

RESEARCH ASSISTANCE EXPERIENCE

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

PROFESSIONAL EXPERIENCE

Central Bank of Peru (BCRP)

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

REFERENCES

- ★ **Ivan A Canay**
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