

# 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 Marco Avellana, José Luis Montiel Olea and Cindy Rush )  
*Resubmitted at the Journal of Machine Learning Research*
4. Representation Learning in Linear Factor Models Dec 2021  
(joint with José Luis Montiel Olea)

## WORK IN PROGRESS

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5. A User's Guide for Inference in Models Defined by Moment Inequalities  
(joint with Ivan A. Canay and Gaston Illanes)
6. A Bootstrap for the Local Projection Inference
7. Inference in IV regression with missing values on instrumental variables
8. 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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 Kellogg Global Hub 3353. 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/>