

Ming Gao

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Research Interests

Graphical model, Causal discovery, High-dimensional statistics, Empirical asset pricing

Education

Ph.D. in Econometrics and Statistics, 2021.09 – now

[Booth School of Business, University of Chicago](#), Chicago, IL, USA

Advisor: [Bryon Aragam](#)

M.Sc. in Statistics, 2019.09 – 2021.04

[Department of Statistics, University of Chicago](#), Chicago, IL, USA

Advisor: [Jingshu Wang](#)

B.Sc. in Statistics, 2015.09 – 2019.06

[School of Statistics, Renmin University of China](#), Beijing, China

Publications

8. **Ming Gao**, Wai Ming Tai, and Bryon Aragam, 2023. [Optimal neighbourhood selection in structural equation models](#)
7. Cong Zhang and **Ming Gao**. [Optimizing return forecasts: A bayesian intermediary asset pricing approach](#). *SSRN*, 2023.
6. Yuxuan Guo, **Ming Gao**, and Xiaoling Lu. [Multivariate change point detection for heterogeneous series](#). *Neurocomputing*, 2022.
5. **Ming Gao**, Wai Ming Tai, and Bryon Aragam. [Optimal estimation of gaussian dag models](#). In *International Conference on Artificial Intelligence and Statistics* PMLR, 2022.
4. **Ming Gao** and Bryon Aragam. [Efficient bayesian network structure learning via local markov boundary search](#). *Advances in Neural Information Processing Systems*, 34:4301–4313, 2021.
3. Goutham Rajendran, Bohdan Kivva, **Ming Gao**, and Bryon Aragam. [Structure learning in polynomial time: Greedy algorithms, bregman information, and exponential families](#). *Advances in Neural Information Processing Systems*, 34:18660–18672, 2021.
2. Jin-Hong Du, **Ming Gao**, and Jingshu Wang. [Model-based trajectory inference for single-cell rna sequencing using deep learning with a mixture prior](#). *bioRxiv*, 2020.
1. **Ming Gao**, Yi Ding, and Bryon Aragam. [A polynomial-time algorithm for learning nonparametric causal graphs](#). *Advances in Neural Information Processing Systems*, 33:11599–11611, 2020.

Professional Service

Reviewer

- **Conferences:** ICML 2023, NeurIPS 2023, 2022, AISTATS 2024, 2023, 2022

Internship Experience

Data Analyst Intern, 2018.12 – 2019.05

[Department of Dynamic Drilling Computing Engineering, Schlumberger](#), Beijing, China

Project: Apply convolutional neural network on drilling trajectory to retrieve the potential geometry patterns contributing to better Torque & Drag evaluation.

Data Analyst Intern, 2018.07 – 2018.08

[Department of Science and Technology, Industrial Bank of China](#), Shanghai, China

Project: Apply random forest to identify loan fraud or overdue.

Quantitative Research Intern, 2018.01 – 2018.03

[Lion Fund Management](#), Beijing, China

Project: Assist in the development of stock-trading strategies, processing, validity recognition, selection and synthesis of the factors in multi-factor models.