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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 M.B.A. Booth School of Business, University of Chicago, Chicago, IL, USA	2021.09 – now 2023.09 – now
Advisor: Bryon Aragam M.Sc. in Statistics Department of Statistics, University of Chicago, Chicago, IL, USA	2019.09 – 2021.04
Advisor: Jingshu Wang B.Sc. in Statistics School of Statistics, Renmin University of China, Beijing, China	2015.09 – 2019.06

Publications

- 9. **Ming Gao**, Wai Ming Tai, and Bryon Aragam, 2023. Optimal neighbourhood selection in structural equation models
- 8. Yuhao Wang, **Ming Gao**, Wai Ming Tai, Bryon Aragam, and Arnab Bhattacharyya. Optimal estimation of gaussian (poly)trees. *Preprint in progress*, 2023.
- 7. Cong Zhang and **Ming Gao**. Optimizing return forecasts: A bayesian intermediary asset pricing approach. *SSRN*, 2023.
- 6. Jin-Hong Du, Tianyu Chen, **Ming Gao**, and Jingshu Wang. Joint trajectory inference for single-cell genomics using deep learning with a mixture prior. *bioRxiv*, 2023.
- 5. Yuxuan Guo, **Ming Gao**, and Xiaoling Lu. Multivariate change point detection for heterogeneous series. *Neurocomputing*, 2022.
- 4. **Ming Gao**, Wai Ming Tai, and Bryon Aragam. Optimal estimation of gaussian dag models. In *International Conference on Artificial Intelligence and Statistics*PMLR, 2022.
- 3. **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.
- 2. 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.

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

Teaching Experience

Teaching Assistant

• BUSN 41901: Probability and Statistics (PhD), Autumn, 2023

• BUSN 41000: Business Statistics (MBA), Winter, 2024

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.