

# Ming Gao

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## Research Interests

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

## Education

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Ph.D. in Econometrics and Statistics	2021.09 – now
M.B.A.	2023.09 – 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

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9. Yuhao Wang, **Ming Gao**, Wai Ming Tai, Bryon Aragam, and Arnab Bhattacharyya. Optimal estimation of gaussian (poly)trees. In *International Conference on Artificial Intelligence and Statistics* PMLR, 2024.
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. 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.

## Skills

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Python (Numpy, Pandas, Pytorch), R (glm, XGBoost, torch), SQL, Linux

## Professional Service

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*Reviewer*

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

## Teaching Experience

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*Teaching Assistant*

- BUSN 41901: Probability and Statistics (PhD), Autumn, 2023
- BUSN 41000: Business Statistics (MBA), Winter, 2024

## Internship Experience

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**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.