AMILCAR VELEZ

Department of Economics, 2211 Campus Drive, 3rd Floor, Evanston, IL 60208
⋄ amilcare@u.northwestern.edu ⋄ www.amilcarvelez.com

EDUCATION

Northwestern University
Ph.D. Candidate 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

1. Posterior Distribution of Non-differentiable Functions, joint with Toru Kitagawa, José Luis Montiel Olea, and Jonathan Payne, ***Journal of Econometrics***, Vol. 217 (1), pp. 161-175, 2020.

2. On the Robustness to Misspecification of α-posteriors and Their Variational Approximations, joint with Marco Avellana, José Luis Montiel Olea, and Cynthia Rush, ***Journal of Machine Learning Research***, Vol. 23 (147), pp. 1-51, 2022.

3. The A/B Testing Problem with Gaussian Priors , joint with Eduardo M. Azevedo, David Mao, and José Luis Montiel Olea, ***Journal of Economic Theory***, Vol. 210, pp. 1-23, 2023.

4. A User's Guide for Inference in Models Defined by Moment Inequalities, joint with Ivan A. Canay and Gaston Illanes. ***Accepted at Journal of Econometrics.***

WORKING PAPERS

5. Representation Learning in Linear Factor Models, joint with José Luis Montiel Olea.

6. The out-of-sample prediction error of the $\sqrt{LASSO}$ and related estimators, joint with José Luis Montiel Olea, Cynthia Rush, and Johannes Wiesel. Reject and Resubmit at *Annals of Statistics.*

7. The Local Projection Residual Bootstrap for AR(1) Models. Submitted

8. Linear IV Model with Incomplete Data on the Instrumental Variable.

WORK IN PROGRESS

9. Inference on Treatment Effects under Covariate-Adaptive Randomization and Imperfect Compliance, joint with Federico Bugni, Mengsi Gao, and Filip Obradovic.

10. The return of the (smooth) function model.

RESEARCH EXPERIENCE

- ⋆ Research Assistant, Prof. Federico A. Bugni (Northwestern University). Summer 2022, Winter 2023
- ⋆ Research Assistant, Prof. Ivan A. Canay (Northwestern University). Fall 2020, Winter 2021

TEACHING EXPERIENCE

- ⋆ Instructor, Econometrics Review, Northwestern University (Graduate). Summer 2023
- ⋆ Teaching Assistant, Econ 480-1, Northwestern University (Graduate). Fall 2021
- ⋆ Teaching Assistant, Econ 480-3, Northwestern University (Graduate). Spring 2021, 2022
- ⋆ Teaching Assistant, Econ 281, Northwestern University (Undergraduate). Winter 2022, Spring 2023
- ⋆ Teaching Assistant, Econ 329, Northwestern University (Undergraduate). Fall 2022

PROFESSIONAL EXPERIENCE

Referee Service

- ⋆ AER: Insights.

Central Bank of Perú (BCRP)

- ⋆ Macro Modelling Division. May 2018 - Jul 2019
- ⋆ Financial Stability Division. May 2014 - Apr 2018
  (*on leave 2015*)

AWARDS, FELLOWSHIPS, AND SCHOLARSHIPS

- ⋆ Robert Eisner Graduate Fellowship: Northwestern University 2023
- ⋆ University Fellowship by The Graduate School: Northwestern University. 2019
- ⋆ Best Employee at Central Bank of Perú by leading the estimation team. Jun 2018
- ⋆ CNpQ Scholarship: Brazilian Government Scholarship. 2015
- ⋆ IMPA Visiting Student Scholarship. Jan - Feb 2015
- ⋆ 61st Summer Program at BCRP approved with distinction. 2014
- ⋆ 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
- ⋆ Silver Medal in the 24th & 23rd Iberoamerican Mathematical Olympiad. 2008 & 2009
- ⋆ Bronze Medal in the 49th International Mathematical Olympiad, Spain. 2008