

AMILCAR VELEZ

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EDUCATION

Northwestern University

Ph.D. 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, *Conditionally Accepted at the Journal of Economic Theory*.

WORKING PAPERS

4. Representation Learning in Linear Factor Models, joint with José Luis Montiel Olea.
5. A User's Guide for Inference in Models Defined by Moment Inequalities, joint with Ivan A. Canay and Gaston Illanes.
6. On the Generalization Error of Norm Penalty Linear Regression Models, joint with José Luis Montiel Olea, Cynthia Rush, and Johannes Wiesel.
7. Bootstrap Critical Values for Tests Based on the Lag-Augmented Local Projection Estimator.
8. Linear IV Model with Incomplete Data on the Instrumental Variable.

WORK IN PROGRESS

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

RESEARCH EXPERIENCE

★ Research Assistant, Prof. Federico A. Bugni (Northwestern University). Summer 2022, Winter 2023

★ Research Assistant, Prof. Ivan A. Canay (Northwestern University). March 2020 - Feb 2021

TEACHING EXPERIENCE

- ★ Teaching Assistant, Econ 329, Northwestern University (Undergraduate). Fall 2022
- ★ Teaching Assistant, Econ 480-3, Northwestern University (Graduate). Spring 2021, 2022
- ★ Teaching Assistant, Econ 281, Northwestern University (Undergraduate). Winter 2022
- ★ Teaching Assistant, Econ 480-1, Northwestern University (Graduate). Fall 2021

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 AND HONORS

- ★ Best Employee at Central Bank of Perú by leading the estimation team. Jun 2018
- ★ 61st Summer Program at BCRP approved with distinction. 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

- ★ 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