Ye Luo

Curriculum Vitae

Professional Experience

09/2015–present **Assistant Professor**, *University of Florida, Department of Economics*, Gainesville.

01/2017–present **Affiliated Faculty**, *University of Florida, Center for Big Learning*, Gainesville.

Education

09/2010–06/2015 **Ph.d in Economics**, *Massachusetts Institute of Technology*, Cambridge.
Dissertation: High Dimensional Econometrics and Model Selection
Committee: Victor Chernozhukov, Jerry Hausman, Whitney Newey, Anna Mikusheva

09/2007–06/2010 **B.S. in Mathematics and Economics**, *Massachusetts Institute of Technology*.

09/2005–07/2007 **Candidate for B.S. in Mathematics**, *Peking University*.

Awards

[1] "Dynamic Pricing Models via Deep Learning", One out of Five Research Proposals Sponsored by Didichuxing.com, 2017

[2] MIT Economics Department Fellowship, 2010-2012

[3] Mingde Fellowship, Peking University, 2005-2007

[4] Gold Medal (Rank 1st), Perfect Score, 45th International Mathematical Olympiad, 2005

[5] Gold Medal (Rank 1st), Perfect Score, 20th Chinese Mathematical Olympiad, 2004

Publications and Papers under Review

[1] "The Sorted Effect: Discovering Heterogeous Effect Beyond Their Averages", 2016, Revise and Resubmit, ***Econometrica***, with Victor Chernozhukov and Ivan Fernandez-Val

[2] "An Imputation-Consistency Algorithm for High-Dimensional Missing Data Problems and Beyond", 2016, Revise and Resubmit, ***Journal of Royal Statistics Society Series B***, with Faming Liang, Bochao Jia, Jingnan Xue and Qizhai Li

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[3] "EIV on LHS Variable in Quantile Regression", 2016, Revise and Resubmit, ***Econometrica***, with Christopher Palmer and Jerry Hausman

[4] "Core Determining Class and Inequality Selection", 2017, ***American Economic Review, Papers and Proceedings***, with Hai Wang

[5] "High Dimensional L2-Boosting in Economic Applications", 2017, ***American Economic Review, Papers and Proceedings***, with Martin Spindler

[6] "Average Bayesian Information Criterion", submitted to ***Annals of Statistics***, 2017, with Faming Liang and Jingnan Xue

[7] "A Blockwise Consistency Method for Parameter Estimation of Complex Models", submitted to ***Statistics and Computing***, 2017, with Runmin Shi, Faming Liang, Qifan Song and Malay Ghosh

Research Papers by Category

Big Data Methods and Machine Learning

[1] "Average Bayesian Information Criterion", submitted to ***Annals of Statistics***, 2017, with Faming Liang and Jingnan Xue

[2] "A Blockwise Consistency Method for Parameter Estimation of Complex Models", submitted to ***Statistics and Computing***, 2017, with Runmin Shi, Faming Liang, Qifan Song and Malay Ghosh

Deep Learning

[3] "A Likelihood Gradient Free Algorithm for Fast Training of Restricted Boltzmann Machines", 2017, working paper, with Faming Liang

[4] "Non-Parametric Variable Selection via Deep Learning", 2017, working paper, with Xi Chen, Xiaolin Li and Faming Liang

Econmetric Methods

[5] "EIV on LHS Variable in Quantile Regression", 2016, Revise and Resubmit, ***Econometrica***, with Christopher Palmer and Jerry Hausman

[6] "Core Determining Class and Inequality Selection", 2017, ***American Economic Review, Papers and Proceedings***, with Hai Wang

[7] "Construction of Core-Determining Class", 2017, working paper, with Hai Wang

High Dimensional Statistics and Econometrics

[8] "Selecting Informative Moments via LASSO", 2015, working paper

[9] "High-Dimensional L2-Boosting: Rate of Convergence", 2016, working paper, with Martin Spindler

[10] "High Dimensional L2-Boosting in Economic Applications", 2017, ***American Economic Review, Papers and Proceedings***, with Martin Spindler

[11] "An Imputation-Consistency Algorithm for High-Dimensional Missing Data Problems and Beyond", 2016, Revise and Resubmit, ***Journal of Royal Statistics Society Series B***, with Faming Liang, Bochao Jia, Jingnan Xue and Qizhai Li

Shape Restricted Non-Parametric Inference

[12] "The Sorted Effect: Discovering Heterogeous Effect Beyond Their Averages", 2016, Revise and Resubmit, ***Econometrica***, with Victor Chernozhukov and Ivan Fernandez-Val

Papers in Progress

[1] "Adaptive Discrete Smoothing", working in progress, with Xi Chen, Victor Chernozhukov and Martin Spindler

[2] "Choosing Features of Macroeconomics models via Hyperparameter Selection", working in progress, with Jonathan Adams

[3] "Inference on L2-Boosting", working in progress, with Xi Chen and Martin Spindler

[4] "Selecting Linear Inequalities via Penalization", working in progress, with Alexandre Belloni and Hai Wang

[5] "Sufficient Dimensionality Reduction via Deep Restricted Boltzmann Machines", working in progress, with Faming Liang

[6] "Shape Restricted Operators", working in progress, with Xi Chen, Victor Chernozhukov, Ivan Fernandez-Val and Scott Kostyshak

Invited Talks

Academic Institutions

01/2017 **IOMS Department Seminar**, *New York University*.

06/2016 **Economics Department Seminar**, *Chinese University of Hong Kong*.

06/2015 **Operations Research Department Seminar**, *Singapore Management University*.

09/2015 **Statistics Department Seminar**, *University of Florida*.

Conferences

06/2017 **Asian Econometric Society Meeting**, *Hong Kong*.

01/2017 **ASSA**, *Chicago*, IL.

11/2015 **Informs**, *Philadelphia*, PA.

Teaching Experience

Fall 2017 **Instructor**, *Intermediate Microeconomics*, University of Florida.

Fall 2017 **Instructor**, *Non-Linear Econometrics*, University of Florida.

Summer 2017 **Invited Instructor**, *Deep Learning: Theory and Application*, Shanghai University of Finance and Economics.

Fall 2016-Spring 2017 **Instructor**, *Intermediate Microeconomics*, University of Florida.

Fall 2015 - Spring 2016 **Instructor**, *Financial Economics*, University of Florida.

Spring 2015	**Teaching Assistant**, *Advanced Econometrics*, MIT.
Fall 2014	**Teaching Assistant**, *Non-Linear Econometrics*, MIT.
Spring 2013	**Teaching Assistant**, *Linear Econometrics*, MIT.
Fall 2013	**Teaching Assistant**, *Non-Linear Econometrics*, MIT.
Spring 2013	**Teaching Assistant**, *Econometrics*, MIT.
Fall 2012	**Teaching Assistant and Lecturer**, *Microeconomics*, MIT.

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