Ye Luo

Curriculum Vitae

Professional Experience

09/2021–present **Associate Professor with Tenure**, *The University of Hong Kong, Business School*, Hong Kong.

08/2018–present **Assistant Professor**, *The University of Hong Kong, Business School*, Hong Kong.

01/2017–06/2018 **Affiliated Faculty**, *University of Florida, Center for Big Learning*, Gainesville.

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

Education

09/2010–06/2015 **Ph.d in Economics**, *Massachusetts Institute of Technology*, Cambridge.
Thesis Title: High Dimensional Econometrics and Model Selection

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

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

Awards and Grants

[1] "Statistical Inference on High Dimensional Linear Programming", PI, RGC Grant, Total Grant of 480K HKD, 2021

[2] "Financial Technology, Stability and Inclusion", Co-PI (data science), Theme-Based Research Scheme, Total Grant of 24M HKD (3M HKD entitled), 2020

[3] "Dynamic Pricing Models via Deep Learning", One out of Five Research Proposals Accepted and Sponsored by Didichuxing.com, Total Grant of 100K RMB, 2017

[4] MIT Economics Department Fellowship, 2010-2012

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

[6] Gold Medal and 1st Rank with Perfect Score, 45th International Mathematical Olympiad, 2005

[7] Gold Medal and 1st Rank with Perfect Score, 20th Chinese Mathematical Olympiad, 2004

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Publications and Papers under Review

[1] "Shape Restricted Operators", 2021, ***Journal of Machine Learning Research***, with Xi Chen, Victor Chernozhukov, Ivan Fernandez-Val and Scott Kostyshak

[2] "EIV on LHS Variable in Quantitle Regression", 2021, ***Econometrica***, with Jerry Hausman, Haoyang Liu and Christopher Palmer

[3] "SortedEffects: Sorted Causal Effects in R", 2020, ***The R Journal***, with Shuowen Chen, Victor Chernozhukov and Iván Fernández-Val

[4] "Accelerate training of restricted Boltzmann machines via iterative conditional maximum likelihood estimation", 2019, ***Statistics and Its Interface***, with Mingqi Wu and Faming Liang

[5] "A Blockwise Consistency Method for Parameter Estimation of Complex Models", 2019, ***Sankhya B***, with Runmin Shi, Faming Liang, Qifan Song and Malay Gosh

[6] "An Imputation-Consistency Algorithm for High-Dimensional Missing Data Problems and Beyond", 2018, ***Journal of Royal Statistics Society Series B***, With Faming Liang, Bochao Jia, Jingnan Xue and Qizhai Li

[7] "The Sorted Effect: Discovering Heterogeous Effect Beyond Their Averages", 2018, ***Econometrica***, with Victor Chernozhukov and Ivan Fernandez-Val

[8] "Core Determining Class and Inequality Selection", 2017, ***American Economic Review, papers and proceedings***, with Hai Wang

[9] "L2-Boosting for Economic Applications", 2017, ***American Economic Review, Papers and Proceedings***, with Martin Spindler

Working Papers

[1] "High Dimensional IV regression via L2Boosting", 2020, Revise and Resubmit, ***Journal of Econometrics***, with Jannis Kueck and Martin Spindler

[2] "Causal Reinforcement Learning: An Instrumental Variable Approach", 2021, Revise and Resubmit, ***Econometrica***, with Jin Li and Xiaowei Zhang

[3] "L2Boosting: Rate of Convergence", 2021, Revise and Resubmit, ***Journal of Machine Learning Research***, Martin Spindler

[4] "Self-fulfilling Bandits: Endogeneity Spillover and Dynamic Selection in Algorithmic Decision-making", Under Revision, with Jin Li and Xiaowei Zhang

[5] "Do Entrepreneur Behavior Traits Explain Small Business Credit Outcomes", Under Revision, with Chen Lin, Hao Sun and Mingzhu Tai

[6] "Adaptive Discrete Smoothing", with Xi Chen, Victor Chernozhukov and Martin Spindler

[7] "Textual Analysis on Earning Call QA Sections in American Stock Exchange", with Xu Li

[8] "Complemetary Experimentation", with Jin Li and Xiaowei Zhang

[9] "Selecting Informative Moments via LASSO"

[10] Core Determining Class: Approximation, Estimation and Inference, with Hai Wang

[11] Firm Growth and Promotion Opportunities, with Jin Li, Michael Powell and Rongzhu Ke

Invited Seminars and Public Talks

Academic Institutions

12/2020 Artifically Intelligence Seminar Series, Guanghua School of Management, Peking University

11/2020 Seminar in Big Data and AI methods, Shenzhen Instiute of Big Data

11/2020 Economics Department Seminar, Boston University

10/2020 IEDA Department Seminar, HKUST

04/2019 Seminar in Big Data and AI methods, Shenzhen Institute of Big Data

03/2018 Economics Department Seminar, HKU Business School

03/2018 Statistics Department Seminar, HKUST Business School

01/2017 IOMS Department Seminar, New York University

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

09/2015 Statistics Department Seminar, University of Florida

05/2015 Economics Department Seminar, Singapore Management University

Conferences and Industry Talks

07/2021 China Econometric Society Meeting, Shanghai

01/2021 Noah's Ark AI Lab, HuaWei, Shenzhen

07/2019 Tongdun Financial Technology, Hangzhou

11/2018 Shunfeng Express, Shenzhen

10/2018 Novartis APMA meeting, Hong Kong

06/2017 Asian Econometric Society Meeting, Hong Kong

01/2017 American Economic Association, Chicago, IL

11/2015 Informs, Philadelphia, PA

Knowledge Exchange Activities

2021 Causal Reinforcement Learning, Noah's Ark AI Lab, HuaWei, Shenzhen

2019-2020 Individual credit ceil modelling with life cycle income forecast, China Construction Bank Beijing HQ

2019-2020 Dynamic risk prediction for small and micro enterprises by hyerachial machine learning, China Construction Bank Beijing HQ

2017-2018 Identification and correction of product mis-labelling, JD.com Beijing HQ

2016-2017 Dynamic pricing by double deep learning, Didichuxing.com Beijing HQ