

Jingyu He

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Research areas

Bayesian statistics, machine learning, statistical learning, empirical asset pricing.

Education

- 2016-2021 *Ph.D. in Econometrics and Statistics.* The University of Chicago, Booth School of Business.
Advisors: P. Richard Hahn and Nicholas Polson.
- 2014-2016 *M.S. in Statistics.* The University of Chicago.
- 2010-2014 *B.S. in Statistics.* University of Science and Technology of China.

Publications

- 2018 P. Richard Hahn, Jingyu He and Hedibert Lopes (2018). Efficient sampling for Gaussian linear regression with arbitrary priors. *Journal of Computational and Graphical Statistics*.
- 2018 P. Richard Hahn, Carlos M. Carvalho, Jingyu He and David Puelz (2018). Regularization and confounding in linear regression for treatment effect estimation. *Bayesian Analysis* 13 (1), 163-182.
- 2018 P. Richard Hahn, Jingyu He and Hedibert Lopes (2018). Bayesian factor model shrinkage for linear IV regression with many instruments. *Journal of Business and Economic Statistics* 36 (2), 278-287.

Working paper

- 2018 Jingyu He, Saar Yalov and P. Richard Hahn. Accelerated Bayesian additive regression trees.

Working in progress

Deep learning for predicting asset returns, with Guanhao Feng and Nicholas Polson.

Bayesian Inference for Pólya inverse Gamma Models, with Nicholas Polson and Jianeng Xu.

Teaching

Teaching assistant of MBA and EMBA core courses, Business Statistics, Machine Learning.

Teaching assistant of Ph.D. course, Probability.

Talks

2017 Joint Statistical Meeting (JSM), Baltimore.

2016 NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics (SBIES), Philadelphia.

2016 International Society for Bayesian Analysis (ISBA) World Meeting, Italy.

Honors

2017 Oscar Mayer Fellowship for Summer Research.

2017, 2018 Teaching Award for Exceptional Service to Executive MBA Program.

2016 University of Chicago Booth School of Business PhD Program Fellowship.

Softwares

2018 `bayeslm`. R package of efficient sampling for Gaussian linear regression with arbitrary priors.

2018 `abarth`. R package of accelerated Bayesian additive regression trees.

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