

Jingyu He

University of Chicago, Booth School of Business
5807 S Woodlawn Ave
Chicago, IL, 60615

Phone: 312-608-7800

email: jingyu.he@chicagobooth.edu

URL: <http://www.jingyuhe.com/>

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: 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.*

2016 P. Richard Hahn, Carlos M. Carvalho, Jingyu He and David Puelz (2016). Regularization and confounding in linear regression for treatment effect estimation. *Bayesian Analysis.*

2016 P. Richard Hahn, Jingyu He and Hedibert Lopes (2016). Bayesian factor model shrinkage for linear IV regression with many instruments. *Journal of Business and Economic Statistics.*

Working in progress

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

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

Accelerated Bayesian additive regression trees, with Richard Hahn.

Teaching

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

Teaching assistant of Ph.D. courses 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 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.

Last updated: August 15, 2018

<http://www.jingyuhe.com>