

Jessie Li
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EMPLOYMENT HISTORY

Fall 2017 - Present Assistant Professor of Economics, University of California, Santa Cruz

EDUCATION

2017 Ph.D., Economics, Stanford University
2015 M.S., Statistics, Stanford University
2011 B.S., Economics, Massachusetts Institute of Technology
2011 B.S., Electrical Engineering and Computer Science, Massachusetts Institute of Technology

GRANTS

2018 Principal Investigator, New Faculty Research Grant, UCSC, \$3,729

PUBLICATIONS

Asymptotics of K-fold Cross Validation. *Forthcoming at Journal of Artificial Intelligence Research*
Constrained Estimation using Penalization and MCMC (with A. Ronald Gallant, Han Hong, and Michael Leung) (2022). *Journal of Econometrics*, 228(1), 85-106.
The Proximal Bootstrap for Finite-Dimensional Regularized Estimators (May 2021). *AEA Papers and Proceedings*. Volume 111, pages 616-20.
"BLP Estimation using Laplace Transformation and Overlapping Simulation Draws" (with Han Hong and Huiyu Li) (2021). *Journal of Econometrics*, 222(1), 56-72.
"The Numerical Bootstrap" (with Han Hong). *Annals of Statistics*. Volume 48, Number 1 (2020), 397-412
"Inference on finite-population treatment effects under limited overlap" (with Han Hong and Michael Leung). *The Econometrics Journal*, Volume 23, Issue 1, January 2020, Pages 32–47
"OLS and 2SLS in Randomized and Conditionally Randomized Experiments" (with Jason Ansel and Han Hong). *Jahrbücher für Nationalökonomie und Statistik (Journal of Economics and Statistics)*, Volume 238, Issue 3-4, Pages 243-293
"The Numerical Delta Method" (with Han Hong). *Journal of Econometrics* 206 (2018) pp. 379-394

PROFESSIONAL ACTIVITIES

Conferences and Meetings

2023 Asian Meeting of the Econometric Society at NTU Singapore
2023 Asian Meeting of the Econometric Society at Tsinghua University
2022 NorCal Junior Econometricians' Conference at UC Davis
2022 CEME Conference for Young Econometricians at Duke
2022 California Econometrics Conference at Stanford University

- 2021 North American Summer Meeting of the Econometric Society
- 2021 North American Winter Meeting of the Econometric Society
- 2020 Econometric Society World Congress
- 2019 North American Winter Meeting of the Econometric Society
- 2019 Asian Meeting of the Econometric Society
- 2019 California Econometrics Conference
- 2019 North American Summer Meeting of the Econometric Society
- 2018 Asian Meeting of the Econometric Society
- 2017 Asian Meeting of the Econometric Society
- 2017 Class of 2017 Microeconometrics conference at Duke University
- 2015 Econometric Society World Congress
- 2014 Stanford Institute for Theoretical Economics (SITE)

Referee Service

Journal of Business Economics and Statistics, Journal of Econometrics, Quantitative Economics, Review of Economic Studies, Econometric Theory, Journal of Political Economy
Microeconomics, Review of Economics and Statistics, Journal of Applied Econometrics, Journal of Econometric Methods; Journal of Money, Credit and Banking

Talks and Presentations at Colleges and Universities

- 2023 Seminars at UC Berkeley and University of Wisconsin-Madison
- 2022 Seminars at Yale University and Penn State
- 2021 Seminar at UC Davis
- 2020 Seminar at University of Chicago
- 2019 Seminar at Boston University
- 2017 Seminars at Columbia University, UC Riverside, UC Irvine, UC Berkeley