Sida Peng

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Current Position Senior Research Economist, Office of Chief Economist, Microsoft Research   2017

Education
Ph.D. in Economics, Cornell University	2017
M.S. in Statistics, University of Virginia	2011
B.A. in Economics, University of Virginia	2011
B.S. in Mathematics, University of Virginia	2011

Research Interest Econometrics, High-dimensional Statistics, Network, Causal Inference

Publication Regression Discontinuity Design under Self-selection (with Yang Ning (Cornell)) [AISTAT, 2021]

Local Regression Smoothers with Set Valued Outcome Data (with Q. Li (University of Bern), I. Molchanov (U of Bern), and F. Molinari (Cornell)) [International Journal of Approximate Reasoning, Jan 2021]

Mostly Harmless Regulation? Health Warnings, Electronic Cigarettes, and Consumer Welfare (with D. Kenkel (Cornell), M. Pesko (Georgia State), and H. Wang (Cornell)) [Journal of Health Economics, Aug 2020]

High Dimensional Propensity Score Estimation via Covariate Balancing (with Yang Ning (Cornell), Kosuke Imai (Harvard))[Biometrika, Jun 2020]

Working Papers Network Peer Effects without Network Data: Identification, Estimation, and Validation Via Graphical Lasso Network-Detection (Alan Griffith (U of Washington))

A Graphical Lasso Approach to Estimating Network Connections: The Case of U.S. Lawmakers, (with M. Battaglini (Cornell), F. Crawford (Yale), and E. Patacchini (Cornell))

Estimation and Inference for Partially Linear Models with Estimated Outcomes Using High-Dimensional Data (with Y. Ning (Cornell) and J. Tao (U of Washington)

Heterogeneous Endogenous Effects in Networks

On Testing Continuity and the Detection of Failures (with Matthew Backus (Columbia))

econet: An R package for parameter-dependent network centrality measures (with M. Battaglini (Cornell), F. Crawford (Yale), and E. Patacchini (Cornell) [R&R])

Work in Progress	Partial identification for stochastic epidemics with missing data (with Forrest Crawford (Yale))

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Effort Provision in a Social Coding Platform: Evidence from GitHub and Stack-Overflow Linked Data (with L. Barseghyan (Cornell), F. Molinari (Cornell) and M. Thirkettle (Rice))

Double Logit Search and Rank Optimization (with G. Compiani (Chicago), Greg Lewis (Microsoft) and Peichun Wang (Microsoft))

Estimating the Effects of a New Technology using a Duration Model for Staggered Adoption (with Áureo de Paula (UCL))

Patent

Microsoft patent 408156-US-NP: Adoption content propagation based on user collaboration data.

Seminar and Conference

2017: Columbia, Penn State, Yale (stats), Umass Amherst, U Albany, Microsoft Research, Vanderbilt, UC Davis, NYU (stern), Midwest Econometric Group Meeting (MEG)
2018: AEA winter meeting, International Industrial Organization Conference (IIOC), U of Washington (Econ), MEG
2019: AEA winter meeting, IIOC, AEA summer meeting, Network Econometrics Juniors Conference (Northwestern), Fifth Conference on Network Science and Economics (Indiana U Bloomington)
2020: U of Washington (Stats)
2021: Sixth Conference on Network Science and Economics, China Meeting of the Econometric Society, International Association for Applied Econometric (IAAE) Annual conference

Teaching Experience

Data Science for Game Theory and Pricing, University of Washington   2018
Invited Lecturer
Introductory Microeconomics, Cornell University   2016
Teaching Assistant
High-Performance Computing for Economists, Cornell University   2014-2015
Instructor
An Introduction to Statistics, University of Virginia   2012
Teaching Assistant

Referee Services

NSF, Journal of Econometrics, Journal of Applied Econometrics, Journal of Business Economics and Statistics