Qian Li

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EDUCATION

Ph.D. (Candidate) in Economics   *Notre Dame, IN*
University of Notre Dame   Aug. 2016 - Expected Aug. 2023

M.A. in Applied Economics   *Washington, D.C.*
Georgetown University   Aug. 2014 - May 2015

RESEARCH EXPERIENCE

University of Notre Dame   *Notre Dame, IN*

Macroeconomic Forecasting: A Comparison of Econometric Models and Machine Learning Methods (in progress)   Jun. 2022 - present

- Forecasts macroeconomic and financial variables such as industrial production growth, employment, inflation, and stock indices in a data-rich environment with a large-scale comparison using MATLAB and Python.
- Compares forecasting accuracy across econometric and traditional machine learning methods.

Quantitative Easing (QE) and Welfare Gains under Commitment Policy at ZLB   Jun. 2020 - May 2022

- Studied the optimal monetary policy under commitment when the short-term rate hits zero lower bound (ZLB).
- Derived the optimal paths under commitment at the ZLB when QE is endogenously chosen by the central bank.
- Quantified the welfare gains from QE under commitment and discretionary monetary policy at the ZLB.

Broker-Dealer Leverage and Monetary Policy Risk-Taking Channel Analysis   Jan. 2018 - May 2019

- Re-examined important findings in literature work and extended their sample to a longer period.
- Analyzed the variations in the broker-dealer sector's risk-taking response to monetary policy shock with a time-varying parameter vector autoregression model using MATLAB.

PROFESSIONAL EXPERIENCE

University of Notre Dame   *Notre Dame, IN*
Lecturer, Statistics for Economics   Aug. 2019 – May 2020

- Instructor of record. Gave lectures and held office hours for two semesters undergraduate-level statistics courses.
- Designed curriculum and coursework on probability and sampling theory, estimation, hypothesis testing, etc.

Research Assistant for Prof. M. Bertanha   Aug. 2017 - May 2018

- Assisted in designing a Stata module for users to conveniently conduct a quasi-experimental evaluation method that measures the impact of a treatment (fuzzy RDD with multiple thresholds).

The World Bank Group   *Washington, D.C.*
Research Assistant, Development Prospects Group   Aug. 2015 - May 2016

- Ran sign-restriction VAR model to examine spillover effects from the BRICS countries to emerging economies.
- Conducted quantitative analysis for World Bank Group's flagship report *Global Economic Prospects (Jan. 2016)*.

Georgetown University   *Washington, D.C.*
Research Assistant for Prof. Nora Gordon   Jun. 2015 - Aug. 2015

- Evaluated K-12 children special education and Medicaid program using Early Childhood Longitudinal Survey.
- Examined children individualized education program (IEP) receipt ratio and estimated state effects using Stata.

SKILLS

Programming: MATLAB, Stata, Python, Julia, EViews
Knowledge: Monetary Policy, Time Series Analysis, Econometrics, Machine Learning, Federal Education Policy