Dingqian Liu

(202) 790-4549, email: dl5165a@american.edu; Website: https://dingqianl.github.io/web/

EDUCATION

American University, Washington D.C., USA
- Ph.D., Economics 2016-present, M.A., Economics 2018
- CAS Ph.D. student Full Scholarship, Frank M. Tamagna Educational Prize
- PyData 2019 Diversity Scholarship, Google TensorFlow Education Stipend
- Senator of Graduate Student Council, American University, CAS

University of International Business and Economics, Beijing, China
B.S., Finance 2014

RESEARCH INTEREST

Main: Corporate Finance, Behavioral Economics, and Investment
Secondary: Macroeconomics, Natural Language Processing and Machine Learning

WORK EXPERIENCE

University of Chicago, Research Assistant Oct. 2020-present
- Apply Natural Language Processing (NLP) and Deep Learning (DL) to Massive Text Data, including but not limited to Quarterly Earnings Call Transcript, daily corporate-level news and daily newspapers

American University, Adjunct Professor 2020 Summer, 2021 Fall
- Give lectures of Introduction to Economics to business school students

American University, Teaching Assistant 2016 – 2020
- Taught lectures and hosted office hours (for graduate student level Mathematical Economics, Applied Economics I and Applied Economics II)
- Taught computer lab sessions for Advanced Econometrics with Python, R and Stata
- Taught Statistical Analysis, Machine Learning and Natural Language Processing (NLP)

American University, Research Assistant 2016 – 2020
- Worked with programming skills of data mining, web scraping and modeling tuning with R, Python, Matlab and Stata.
- Write research paper and grant proposal

American University, Quantitative Research Consultant, 2017
- Led workshop series of Statistical Analysis with SPSS, Stata and Python
- Provided students with suggestions of data collecting, data cleaning and quantitative analysis
- Assisted Professors with Data Mining, such as feature engineering and model tuning

PUBLICATION

Stock Prices and Economic Activity in the Time of Coronavirus. (with Steven J. Davis and Xuguang S. Sheng) IMF Economic Review (Accepted).
- NBER Working Paper (w28320)
- Featuring China VIX index
- IMF 21st Jacques Polak Annual Research Conference

Expectation Formation Following Pandemic Events (with Zidong An and Yuzheng Wu) *Economics Letters*, 2021 Mar 1;200:109739.

Economic Policy Uncertainty in China Since 1949: The View from Mainland Newspapers. (with Steven J. Davis and Xuguang S. Sheng), working paper

- Also hosted by Federal Reserve Economic Data (FRED): Mainland China EPU, Mainland China TPU

WORKING PAPERS

C-Suite's Attention and Financial Decision Dynamics (JMP)

- Use Natural Language Processing and Machine Learning with Earnings Call Transcripts (2004Q1-2020Q3), 127678 documents, 3481 firms
- Use High Performance Computing (HPC)

Policy Intervention and Chinese Stock Market During the COVID-19 Pandemic. (with Steven J. Davis and Xuguang S. Sheng)

- Use 1-min stock price for all companies listed in mainland China stock exchange market, 300 G raw data

Tax Police Propaganda and Firm-level Tax Compliance – Evidence from China using Machine Learning (with Jie Mao and Jing Cao), under RR, Management World

Can Economic Policy Uncertainty Help predict Chinese Stock Market Returns? – Evidence Using an Efficient Dynamic Model Averaging (eDMA) Approach

Measuring Panic in Banking System and Bank Crisis

PRESENTATIONS

American University CAS Robyn Rafferty Student Research Conference (2019, 2020, 2021), George Washington University SAGE (2019)

LANGUAGE PROFICIENCY

Mandarin & Cantonese: Speaking, Reading, Writing

DATABASE

Bloomberg, Thomson Reuters, WRDS, Compustat-Capital IQ, IBES, CRSP, CSMAR, GFD, FactSet, WIND

PROGRAMMING SKILLS

- *Programming Languages*: Python, R, Stata, Matlab, SAS, Eviews, SPSS, Mathematica, HTML
- *Data Mining & Machine Learning*: Scipy, Seaborn, Scikit-learn, SQL, Hive, PySpark, TensorFlow, Keras, Torch
- *Natural Language Processing*: Regular Expression, Python (with NLTK, re, jieba, Gensim), RNN, LSTM, LDA, Word Embedding, Named Entity Recognition
- *Web Crawling*: Python (with Requests, Scrapy, Selenium, Beautiful-Soup, Urllib)
- *Cloud Computing*: Google Colab, AWS, Zorro (High-Performance Computing)

CERTIFICATES

Neural Networks and Deep Learning by deeplearning.ai on Coursera. Certificate earned at 04/12/2020