

## Dingqian (Sara) Liu

Department of Economics  
American University  
4400 Massachusetts Ave NW  
Washington, DC 20016-8029  
<https://dingqianl.github.io/web>

Updated: October 8, 2021  
Citizenship: China  
202-790-4549  
[dl5165a@american.edu](mailto:dl5165a@american.edu)  
[Google Scholar Page](#)

---

EDUCATION	<b>Ph.D.</b> in Economics, American University (expected) May 2022 Dissertation: <i>“Macro Shocks, Firm-level Attention and Financial Implications”</i>
	<b>M.S.</b> in Economics, American University 2018
	<b>B.S.</b> in Finance, University of International Business and Economics (China) 2014
FIELDS AND INTERESTS	Primary: Corporate Finance, Behavioral Economics, Macroeconomics Secondary: Asset Pricing, Machine Learning, Natural Language Processing  Teaching: Economics in Business, Macroeconomics, Corporate Finance
PUBLICATIONS	Steven J. Davis, Dingqian Liu and Xuguang S. Sheng, 2021, “Stock Prices and Economic Activity in the Time of Coronavirus,” <i>forthcoming IMF Economic Review</i> , (available <a href="#">here</a> ).  Zidong An, Dingqian Liu and Yuzheng Wu, 2021, “Expectation Formation Following Pandemic Events,” <i>Economics Letters</i> , vol 200, 109739, (available <a href="#">here</a> ).
WORKS IN PROGRESS	<b>Job Market Paper:</b> “Manager Attention and Leverage Dynamics”  <b>Other Papers:</b> Steven J. Davis, Dingqian Liu and Xuguang Sheng, “Economic Policy Uncertainty in China Since 1949: The View from Mainland Newspapers.” (Index Available <a href="#">here</a> ).  “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.”  Zidong An and Dingqian Liu, “Measuring China Environmental Uncertainty”  Steven J. Davis, Dingqian Liu and Xuguang Sheng, “Policy Intervention and Chinese Stock Market During the COVID-19 Pandemic.”  Jing Cao, Dingqian Liu and Jie Mao, “Tax Law Propaganda and Corporate Tax Compliance, based on province-level newspaper analysis”
TEACHING EXPERIENCE	Economics in Business Summer 2020 Economics in Business (two sections) Fall 2021

SCHOLARSHIPS AND AWARDS	<b>Frank M. Tamagna Educational Prize</b> , American University <b>PyData Diversity Scholarship</b> , PyData <b>Google TensorFlow Education Stipend</b> , Google	2019 2019 2019
PRESENTATIONS	<b>George Washington University, SAGE</b> “ <i>Can Economic Policy Uncertainty Help predict Chinese Stock Market Returns? – Evidence Using an Efficient Dynamic Model Averaging (eDMA) Approach</i> ” Washington, D.C.  <b>American University CAS Robyn Rafferty Student Research Conference</b> “ <i>Stock Prices and Economic Activity in the Time of Coronavirus</i> ” Washington, D.C.	
OTHER EXPERIENCE	<b>Research Associate</b> , University of Chicago (virtual) Steven J. Davis  <b>Teaching Assistant</b> , AU (Washington, DC)  <b>Research Assistant</b> , AU (Washington, DC)  <b>Quantitative Research Consultant</b> , AU (Washington, DC) CTRL Computer Lab	2020-2021  2016-2020  2016-2020  Spring, Summer 2018
LEADERSHIP AND SERVICE	<b>Senator</b> , Graduate Student Council, American University	2019
SKILLS	<b>Programming:</b> Python, R, STATA, Matlab, SAS, Eviews, SPSS, Mathematica, HTML, L <sup>A</sup> T <sub>E</sub> X <b>Languages:</b> English (fluent), Chinese (native), Spanish (begin- ner)	
HOBBIES	<b>Chinese Martial Art</b> National 2nd-class Athlete, Performed in Mexico and Cuba <b>Rock Climbing</b> Sport, Trad, Boulder	
REFERENCES	<u>Xuguang Sheng</u> Department of Economics American University Washington, DC 20016-8029 USA <i>office:</i> (202) 885-3782 <i>email:</i> sheng@american.edu  <u>Steven J. Davis</u> Booth School of Business The University of Chicago Chicago IL 60637-1610 USA <i>office:</i> (773) 702-7312 <i>email:</i> Steven.Davis@ChicagoBooth.edu	<u>Valentina Bruno</u> Department of Finance and Real Estate American University Washington, DC 20016-8029 USA <i>office:</i> (202) 885-1899 <i>email:</i> bruno@american.edu  <u>Gabriel Mathy</u> Department of Economics American University Washington, DC 20016-8029 USA <i>office:</i> (202) 885-3708 <i>email:</i> mathy@american.edu