

# Dingqian Liu

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CONTACT INFORMATION	<p>Kreeger Building American University 4400 Massachusetts Avenue NW Washington, DC 20016</p>	<p>Telephone: (202) 790-4549 Email: <a href="mailto:dl5165a@american.edu">dl5165a@american.edu</a>; Web: <a href="https://github.com/DingqianL">https://github.com/DingqianL</a>; <a href="https://sites.google.com/view/dingqian-liu">https://sites.google.com/view/dingqian-liu</a></p>
EDUCATION	<p><b>American University</b>, Washington D.C., USA Ph.D., Economics 2016-present M.A., Economics 2018</p> <p><b>University of International Business and Economics</b>, Beijing, China B.S., Finance 2014</p>	
RESEARCH INTEREST	<p><b>Main:</b> Corporate Finance, Behavioral Economics and Monetary Economics <b>Secondary:</b> Text Engineering, Uncertainty in Business Cycle, Machine Learning and Macro econometrics</p>	
WORK EXPERIENCE	<p><b>University of Chicago</b>, Research Assistant Oct. 2020-present</p> <ul style="list-style-type: none"><li>• Apply Natural Language Processing (NLP) and Deep Learning (DL) to Massive Text Data, including but not limited to Quarterly Earnings Call, daily corporate-level news and daily newspapers</li></ul> <p><b>American University</b>, Adjunct Professor 2020 Summer</p> <ul style="list-style-type: none"><li>• Give lectures of Introduction to Economics to business school students</li></ul> <p><b>American University</b>, Teaching Assistant 2016-present</p> <ul style="list-style-type: none"><li>• Taught lectures and hosted office hours (for graduate student level Mathematical Economics, Applied Economics I and Applied Economics II)</li><li>• Taught computer lab sessions for Advanced Econometrics with Python, R and Stata</li><li>• Taught Statistical Analysis, Machine Learning and Natural Language Processing (NLP)</li></ul> <p><b>American University</b>, Research Assistant Sept. 2016 – May 2020</p> <ul style="list-style-type: none"><li>• Worked with programming skills of data mining, web scraping and modeling tuning with R, Python, Matlab and Stata.</li><li>• Write research paper and grant proposal</li></ul> <p><b>American University</b>, Quantitative Research Consultant, 2017</p> <ul style="list-style-type: none"><li>• Led workshop series of Statistical Analysis with SPSS, Stata and Python</li><li>• Provided students with suggestions of data collecting, data cleaning and quantitative analysis</li><li>• Assisted Professors with Data Mining, such as feature engineering and model tuning</li></ul>	

	<p><b>Economic Policy Uncertainty in China Since 1949: The View from Mainland Newspapers.</b> (with Steven J. Davis and Xuguang S. Sheng)  <a href="https://www.policyuncertainty.com/china_monthly.html">https://www.policyuncertainty.com/china_monthly.html</a></p> <p><b>Stock Prices, Lockdowns, and Economic Activity in the Time of Coronavirus.</b> (with Steven J. Davis and Xuguang S. Sheng, accepted by IMF 21st Jacques Polak Annual Research Conference)  <a href="https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3714028">https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3714028</a></p> <ul style="list-style-type: none"> <li>Construct <a href="#">China VIX index</a></li> </ul> <p><b>Rational Inattention and Dynamic Financial Decision – Firm-level Evidence and A Theoretical Explanation (JMP)</b></p> <ul style="list-style-type: none"> <li>Use NLP and big data (&gt;200,000 public listed company's earnings call transcripts and financial data)</li> <li>Use Deep Learning (word embedding, Named Entity Recognition)</li> </ul> <p><b>Can Economic Policy Uncertainty Help predict Chinese Stock Market Returns? – Evidence Using an Efficient Dynamic Model Averaging (eDMA) Approach</b></p> <p><b>Expectation Formation Following Pandemic Events</b> (with Zidong An and Yuzheng Wu) – <i>Economic Letter Submitted</i></p> <p><b>Measuring Panic in Banking System and Bank Crisis</b></p>
WORKING PAPERS	
PRESENTATIONS	<p>American University CAS Robyn Rafferty Student Research Conference (2020), George Washington University SAGE (2019), American University CAS Robyn Rafferty Student Research Conference (2019)</p>
AWARDS	<p>American University CAS Ph.D. student Full Scholarship  Frank M. Tamagna Educational Prize, American University  PyData 2019 Diversity Scholarship  Google TensorFlow Education Stipend</p>
UNIVERSITY SERVICE	<p>Senator of Graduate Student Council, American University, CAS</p>
LANGUAGE PROFICIENCY	<p><i>English, Chinese:</i> Speaking, Reading, Writing  <i>Cantonese:</i> Reading, Writing</p>
DATABASE	<p>Bloomberg, Thomson Reuters, WRDS, Compustat, CSMAR, GFD, FactSet</p>
PROGRAMMING SKILLS	<ul style="list-style-type: none"> <li><i>Programming Languages:</i> R, Stata, Matlab, SAS, Eviews, SPSS, Mathematica, Python</li> <li><i>Data Mining Skills:</i> Python (with Pandas, Scipy, Seaborn, Numpy, OS, Matplotlib, Bokeh)</li> </ul>

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- *Natural Language Processing*: Regular Expression, Python (with NLTK, re, jieba, Gensim), RNN, LSTM, LDA, Word Embedding, Named Entity Recognition
  - *Machine Learning*: Python (with Scipy, Scikit-learn, TensorFlow, Keras, Torch), Classification, Forecasting
  - *Web Crawling*: Python (with Requests, Scrapy, Selenium, BeautifulSoup, Urllib)
  - *Document Typesetting*: LaTeX

CERTIFICATES

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

STATISTICAL  
SKILLS

- *Monte Carlo based statistical methods, portfolio optimization, analytics, and performance attribution*