

Dingqian (Sara) Liu

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

Updated: January 20, 2022
Citizenship: China
202-790-4549
dl5165a@american.edu
[Google Scholar Page](#)

EDUCATION	Ph.D. in Economics, American University <i>(expected) May 2022</i> Dissertation: “ <i>Macro Shocks, Firm-level Attention and Financial Implications</i> ”
	M.A. in Economics, American University 2018
	B.S. 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 here). Zidong An, Dingqian Liu and Yuzheng Wu, 2021, “Expectation Formation Following Pandemic Events,” <i>Economics Letters</i> , vol 200, 109739, (available here).
WORKS IN PROGRESS	Jin Cao, Jie Mao and Dingqian Liu, 2021, “Tax Law Propaganda and Corporate Tax Compliance, with evidences from newspaper,” <i>The Journal of World Economy (under RR)</i> . Job Market Paper: “Manager Attention and Leverage Dynamics” Other Papers: Steven J. Davis, Dingqian Liu and Xuguang Sheng, “Economic Policy Uncertainty in China Since 1949: <i>The View from Mainland Newspapers</i> .” (index available here). “Can Economic Policy Uncertainty Predict Chinese Stock Market Returns? – <i>Evidence Using an Efficient Dynamic Model Averaging (eDMA) Approach</i> .” “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.”
TEACHING EXPERIENCE	Adjunct Instructor , American University Economics in Business (two sections) <i>Summer 2020, Fall 2021</i>

	Teaching Assistant , American University <i>2016-2020</i> Mathematical Economic Analysis (Ph.D. Level) Econometrics (Graduate & Undergrad Level); Growing Artificial Societies (Graduate Level)	
SCHOLARSHIPS AND AWARDS	Dissertation Fellowship , American University <i>2022</i> Frank M. Tamagna Educational Prize , American University <i>2019</i> Graduate Student Travel Grant , American University <i>2019</i> Graduate Student Research Grant , American University <i>2018</i> PyData Diversity Scholarship , PyData <i>2019</i> Google TensorFlow Education Stipend , Google <i>2019</i>	
PRESENTATIONS	Renmin University of China <i>Virtual</i> <i>"Manager Attention and Leverage Dynamics"</i> George Washington University, SAGE 2019 Washington, D.C. <i>"Can Economic Policy Uncertainty Predict Chinese Stock Market Returns?"</i> American University CAS Robyn Rafferty Student Research Conference <i>"Stock Prices and Economic Activity in the Time of Coronavirus "</i> Washington, D.C. PyData Global Conference 2021 <i>"What Do Executives Pay Attention To? "</i>	
RESEARCH EXPERIENCE	Research Assistant , University of Chicago Steven J. Davis <i>2020-2021</i> Research Assistant , American University <i>2016-2020</i> Quantitative Research Consultant , American University <i>Spring, Summer 2018</i>	
LEADERSHIP	Senator , Graduate Student Council, American University <i>2019</i>	
SKILLS	Programming Languages Python, R, STATA, Matlab, SAS, Eviews, SPSS, L^AT_EX English (fluent), Chinese (native), Spanish (beginner)	
HOBBIES	Martial Art National 2nd-level Athlete, Performed in China/Mexico/Cuba Rock Climbing Sport/Trad/Boulder	
REFERENCES	<div style="display: flex; justify-content: space-between;"> <div style="width: 48%;"> <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 </div> <div style="width: 48%;"> <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 </div> </div> <div style="width: 48%;"> <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 </div>	