Dingqian (Sara) Liu

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

Updated: October 15, 2021
Citizenship: China
202-790-4549
dl5165a@american.edu
Google Scholar Page

EDUCATION

Ph.D. in Economics, American University — *(expected) May 2022*
Dissertation: *"Macro Shocks, Firm-level Attention and Financial Implications"*

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," *forthcoming IMF Economic Review*, (available here).

Zidong An, Dingqian Liu and Yuzheng Wu, 2021, "Expectation Formation Following Pandemic Events," *Economics Letters*, vol 200, 109739, (available here).

WORKS IN PROGRESS

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: *The View from Mainland Newspapers.*" (index available here).

"Can Economic Policy Uncertainty 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

Adjunct Instructor, American University
Economics in Business — *Summer 2020, Fall 2021*

Teaching Assistant, American University *2016-2020*
Mathematical Economic Analysis (Ph.D. Level)
Econometrics (Graduate & Undergrad Level)
Growing Artificial Societies (Graduate Level)

SCHOLARSHIPS AND AWARDS

Frank M. Tamagna Educational Prize, American University *2019*
Graduate Student Travel Grant, American University *2019*
Graduate Student Research Grant, American University *2018*
PyData Diversity Scholarship, PyData *2019*
Google TensorFlow Education Stipend, Google *2019*

PRESENTATIONS

George Washington University, SAGE
"Can Economic Policy Uncertainty Predict Chinese Stock Market Returns? – Evidence Using an Efficient Dynamic Model Averaging (eDMA) Approach" Washington, D.C.

American University CAS Robyn Rafferty Student Research Conference
"Stock Prices and Economic Activity in the Time of Coronavirus " Washington, D.C.

RESEARCH EXPERIENCE

Research Assistant, University of Chicago
Steven J. Davis *2020-2021*

Research Assistant, American University *2016-2020*

Quantitative Research Consultant, American University
CTRL Computer Lab *Spring, Summer 2018*

LEADERSHIP AND SERVICE

Senator, Graduate Student Council, American University *2019*

SKILLS

Programming: Python, R, STATA, Matlab, SAS, Eviews, SPSS, Mathematica, HTML, LaTeX
Languages: English (fluent), Chinese (native), Spanish (beginner)

HOBBIES

Martial Art National 2nd-level Athlete, Performed in China/Mexico/Cuba
Rock Climbing Sport/Trad/Boulder

REFERENCES

Xuguang Sheng
Department of Economics
American University
Washington, DC 20016-8029 USA
office: (202) 885-3782
email: sheng@american.edu

Valentina Bruno
Department of Finance and Real Estate
American University
Washington, DC 20016-8029 USA
office: (202) 885-1899
email: bruno@american.edu

Steven J. Davis
Booth School of Business
The University of Chicago
Chicago IL 60637-1610 USA
office: (773) 702-7312
email: Steven.Davis@ChicagoBooth.edu

Gabriel Mathy
Department of Economics
American University
Washington, DC 20016-8029 USA
office: (202) 885-3708
email: mathy@american.edu