

Peter J. Liu

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Personal Profile

I am a second-year PhD Economics student at New York University. My research interests are in econometrics and macroeconomics. I am interested in developing new computational methods to study how the transmission of fiscal and monetary policy depends on the distribution of households and firms in the economy.

Education

New York University

PhD in Economics

New York, NY

2023 - Present

Georgetown University

BA *summa cum laude* in Economics (with honors) and Mathematics

Washington, DC

2018 - 2021

Work Experience

Federal Reserve Bank of San Francisco

Research Associate

San Francisco, CA

2021 - 2023

- Utilized novel econometric tools for causal inference to understand the factors that contributed to the rise of U.S. inflation during the pandemic. Our research led to one peer-reviewed publication in a reputable academic journal and two research summaries on the bank website, receiving media attention from major news outlets such as Bloomberg, the Washington Post, and more.
- Produced clear and professional figures in R illustrating current macroeconomic trends to guide economists in policy briefings and meetings with the board of directors and the president.

Federal Reserve Bank of Cleveland

Research Department Intern

Cleveland, OH

2020

- Wrote Python programs to classify companies by their industry NAICS code to study the macroeconomic consequences of mass layoffs. Collected company-level data on the internet using web search APIs.
- Web scraped historical newspaper articles in Gale databases to identify trends in consumer sentiment on inflation.

Projects

Functional Local Projections

Work in progress

How Strong are Keynesian Booms?

Work in progress

Skills

Programming Python, R, SQL, Java, C/C++, Julia, Matlab, Stata

Domain Knowledge data science, statistics, macroeconomics, finance

Relevant Courses Foundations of Machine Learning (PhD), Data Visualization and Graphics (BA)

Teaching Experience

New York University Econometrics I (Master's course, Teaching Assistant, Summer 2024)

Georgetown University Intermediate Microeconomics (Undergraduate course, Teaching Assistant, Spring 2020)

Awards and Achievements

2023 **MacCracken Fellowship**, New York University

2021 **Phi Beta Kappa**, Georgetown University