

# 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 macroeconomics and econometrics. I am particularly interested in using nonparametric statistics and machine learning to understand how inequality affects macroeconomic dynamics.

## Education

### New York University

PhD in Economics

New York, NY

2023 - 2029

### Georgetown University

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

Washington, DC

2018 - 2021

## Work Experience

### Federal Reserve Bank of San Francisco

San Francisco, CA

Research Associate

2021 - 2023

- Utilized novel econometric tools for causal inference in R and Stata 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.
- Conducted interviews with candidates for the research associate position. Engaged candidates with questions about their technical skills and research interests.

### Federal Reserve Bank of Cleveland

Cleveland, OH

Research Department Intern

2020

- Built Python programs to automatically classify companies by their industry NAICS code for a research project on the macroeconomic consequences of mass layoffs. Collected company-level data on the internet using the Bing Web Search API.
- Web scraped historical newspaper articles using Python to identify trends in consumer sentiment on inflation. Extracted relevant text from HTML code in the Gale databases.
- Presented summary of my work in a meeting at the end of the internship with executives across the bank.

## Projects

### Estimating the Macroeconomic Effects of Microeconomic Heterogeneity

Work in progress

### Solving the Missing Intercept Problem Under Demand Nonequivalence

Work in progress

## Skills

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

**Domain Knowledge** data science, statistics, machine learning, macroeconomics, finance

## 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