

## Yan Liu

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### CONTACT INFORMATION

Boston University  
Department of Economics  
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### RESEARCH INTERESTS

Econometrics

### EDUCATION

**Boston University**, Boston, MA  
Ph.D., Economics, 2019–Present

**Kyoto University**, Japan  
M.A., Economics (Highest Honors), 2016–2018

**Peking University**, China  
B.A., Economics, 2011–2015  
B.S., Statistics, 2012–2015

### WORKING PAPERS

**Policy Learning under Endogeneity Using Instrumental Variables**

*Best Second Year Paper, Boston University*

**Asymptotic Properties of the Maximum Likelihood Estimator in Regime-Switching Models with Time-Varying Transition Probabilities** (*with* Chaojun Li)

### WORK EXPERIENCE

Research Assistant to Hiroaki Kaido

Summer 2020, Summer 2021, Fall 2021

### TEACHING EXPERIENCE

*Graduate Teaching Fellow* at Boston University

- EC 708 Advanced Econometrics 1 (PhD) Spring 2021, Spring 2022
- EC 203 Empirical Economics 1 Fall 2021
- EC 505 Elementary Mathematical Economics Fall 2020

*Graduate Teaching Fellow* at Kyoto University

- Advanced Microeconomics Spring 2019
- Advanced Econometrics Fall 2018

*Undergraduate Teaching Assistant* at Peking University

- Principles of Financial Economics Fall 2014
- Principles of Economics (I) Fall 2014

### FELLOWSHIPS AND AWARDS

Best Second Year Paper Award, Boston University 2022

	Dean's Fellowship and Assistantship, Boston University	2019–2024
	Research Fellow (DC2) of Japan Society for the Promotion of Science	2019
	Foreign Student Scholarship, Nomura Foundation	2018–2019
	Excellent Master's Thesis Award, Kyoto University	2018
	Asian Future Leaders Scholarship Program, Bai Xian Asia Institute	2016–2018
	Academic Excellence Award, Peking University	2013
	Leo KoGuan Scholarship, Peking University	2013
	Merit Student of Peking University	2012
	ICBC Scholarship, Peking University	2012
PRESENTATIONS	<p><b>2022:</b> 2022 North American Summer Meeting of the Econometric Society (Miami, FL), IAAE 2022 Annual Conference (London, scheduled), 2022 Australasia Meeting of the Econometric Society (virtual, scheduled)</p> <p><b>2021:</b> Econometrics Seminar (Boston University)</p> <p><b>2019:</b> 2019 Asia Meeting of the Econometric Society (Xiamen), Cemmap/WISE Workshop on Advances in Econometrics (Xiamen, poster)</p> <p><b>2018:</b> 2018 Asian Meeting of the Econometric Society (Seoul), 2018 Japanese Economic Association Spring Meeting (Kobe, poster), Brown Bag Lunch Workshop (Kyoto University), Workshop on Recent Developments in Econometric Theory and Its Applications 2018 (Kyoto University), 12th Japanese Statistical Society Spring Meeting (Tokyo, poster), Kansai Econometrics Meeting (Kobe)</p> <p><b>2017:</b> Econometrics Seminar (Kyoto University)</p>	
MISCELLANEOUS	<p>Languages: English, Chinese, Japanese</p> <p>Programming: Matlab, Python, R, Stata</p> <p>Organizer: BU Econometrics Reading Group (Fall 2021–Spring 2022)</p> <p>Citizenship: China</p>	