

Yishen Liu

Personal data

Place and Date of Birth: China | April 18, 1985
Visa type: H1-B
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Professional Experience

Apr 2020- present Quantitative Modeler III, Enterprise Modeling and Analytics, Fannie Mae
Jan 2018- Apr 2020 Quantitative Modeler III, Model Risk Management, Fannie Mae
Jun 2017- Jan 2018 Economist II, Model Risk Management, Fannie Mae
Jan 2015- Jun 2017 Economist I, Model Risk Management, Fannie Mae

- Experienced in estimating and implementing mortgage credit risk rank ordering models and loan transition models.
 - Experienced in model risk management in the area of credit risk modeling (Loss Forecast Model, prepay, default, and delinquency transitions, etc.), financial forecast (DFAST/MST/corporate forecast), credit portfolio management, collateral valuation (AVM/FAVM).
 - Fannie Mae Distressed Property Valuation Machine Learning Competition (Hackathon) Second Place. During this company-wide internal competition, I constructed a ML model predicting future REO sales price (using R and Python).
 - Selected as a member of Fannie Mae *Risk Think Tank* and conducted *top risks assessment 2018*. During this project, I worked with a group of members coming from various departments within Enterprise Risk Management (ERM). We conducted risk assessment for potential loss and damage to Fannie Mae owned properties (both single family and multi-family) due to hypothetical hurricane events along the fault line on the west coast.
- Jan 2014-Jan 2015 Consultant, Development Economic Research Group (DECRG),
World Bank, Task Team Lead: Harris Selod
- Provided research assistance to senior economists, including data and regression analysis, drafting reports, and providing literature summary.
 - Analyzed poverty and domestic consumption data in Africa.

Education

The George Washington University, Washington DC

Ph.D., Economics, May 2016

University at Buffalo, Buffalo, NY

M.S., Economics, May 2010

Publication

“Housing Consumption Declines with Income in the Open-city Model: Theory and Empirical Evidence”, *Journal of Regional Science*, 2017, Vol.57 (5): 884-903.

“Transport Policies and Development”, with Uwe Deichmann (World Bank), Claudia Berg (World Bank), and Harris Selod (World Bank), *The Journal of Development Studies*, 2017, Vol.53 (4): 465-480.

“Estimating the Elasticity of Supply of Housing Space Rather than Units”, *Regional Science and Urban Economics*, 2018, Vol.68 (Jan): 1-10.

“Foreclosure Externalities: Have We Confused the Cure with the Disease?”, with Anthony Yezer (George Washington University), *Real Estate Economics*, accepted in March 2019.

Computer Skills

Application: Stata, Eviews, MS Office/BI tools, Tableau, Unix/Linux systems
Programming: SAS, R, Matlab, L^AT_EX, SQL, Python, VBA