

Livio Maya

PERSONAL INFORMATION

Citizenship: Brazil, Italy
Current Location: Sao Paulo, Brazil
Email: liviomaya@gmail.com
Website: liviomaya.github.io

EDUCATION

2015-2021 **Stanford University** - PhD in Economics
Fields: Macroeconomics, Finance
Advisers: John Taylor (Primary), John Cochrane, Adrien Auclert

2013-2015 **FGV-EPGE** - Master's in Economics

2009-2012 **FGV-EPGE** - Bachelor's in Economics

EXPERIENCE

2021-2023 **Banco Safra** - Macroeconomic and Financial Research Sao Paulo
Brazil: Decomposition of Real and Nominal Yields, BCB Financial Conditions Index, PNAD
United States: BVAR and DFM Models, Fed's Natural Interest Estimation, CPS

SKILLS

LANGUAGES: English (fluent), Portuguese (native), Spanish (read: good, speak: intermediate)
SOFTWARE: Julia (preferred), MatLab (+ Dynare), Python, R, EViews, Excel VBA, Git, Latex

Selected personal packages (in Julia): GMM, Vector Autoregressions, Metropolis Hastings Sampler, Linear Rational Expectation Models Solver

SCHOLARSHIPS AND AWARDS

2019-2021 Bradley Graduate and Postdoctoral Fellowship Award
2014 FAPERJ Nota Dez Scholarship for Outstanding Performance
2013-2014 CAPES Scholarship for Master's Program in Economics
2009-2012 FGV-EPGE Scholarship for Undergraduate Studies

RESEARCH PAPERS

A Fiscal Decomposition of Unexpected Inflation: Cross-Country Estimates and Theory

Bond Risk Premia and Discount Rate Variation in Brazil

Public Financing Under Fiscal Dominance and Its Macroeconomic Implications

The Repression of Informal Labor: Aggregate Effects and Transition Dynamics (with G. Pereira)

Risk Premia, Informality, and the Business Cycle (with G. Pereira)

NEWSPAPERS AND OTHER NON-ACADEMIC

Em defesa de uma regra formal de política monetária ("The case for a formal monetary policy rule")
with John Taylor in *Valor* (3/2023)

A Teoria Fiscal Ganha Livro ("The Fiscal Theory Gains a Book") in *Exame* (02/2022)

Humores e Preços ("Humours and Prices") in *Valor* (10/2021)