

Livio Maya

PERSONAL INFORMATION

Citizenship: Brazil, Italy
Current Location: Sao Paulo, Brazil
Email: liviomaya@gmail.com
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EDUCATION

2015-2021 **Stanford University** - Master and PhD in Economics
Fields: Macroeconomics, Monetary Economics, Finance
Advisers: John Taylor (Primary), John Cochrane, Adrien Auclert
2009-2015 **FGV-EPGE** - Bachelor's Degree and Master in Economics

EXPERIENCE

2021-2023 **Safra Bank** - Macroeconomic and Financial Modelling Sao Paulo
Academic-level macroeconomics and empirical finance research focused on the US and Brazil.
Decomposition of Real and Nominal Yields, Financial Conditions Index, BVAR and DFMs,
Natural Interest Estimation. Micro data: Brazil's PNAD and United States' CPS.

SKILLS

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

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)

NEWSPAPER 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 ("Moods and Prices") in *Valor* (10/2021)