Livio Maya

Personal Information

Citizenship: Brazil, Italy

3375 Álma Street, 361, Palo Alto, California, US Address:

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EDUCATION

2015-2021 Stanford University - PhD Candidate in Economics

Thesis Committee: Profs. John Taylor (Advisor), John Cochrane, Adrien Auclert Fields: Macroeconomics, Finance

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

Field: Finance | Dissertation: A Systematic Component of the Jump Risk Premium in an AJD Model

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

EXPERIENCE

2015-2020 Stanford University - Research Assistant

2016-2020 - Prof. John Taylor | Macro research: monetary policy in the US

2015-2016 - Prof. Benjamin Hebert | Empirical macro-finance research

2018-2020 Stanford University - Teaching Assistant

Principles of Economics (Summer 2018, Fall 2018, Fall 2020)

 $\mathbf{FGV}\text{-}\mathbf{EPGE}$ - Research Assistant 2015

Profs. Marco Bonomo, Tiago Berriel, Carlos Carvalho

2014-2015 FGV-EPGE - Teaching Assistant

Master in Finance: Fixed Income, International Finance, Computational Methods in Finance

Undergraduate: Macroeconomic Theory

2011 Quantum (Brazil) - Intern

2011 Kyros Investimentos (Brazil) - Intern

Macro Research: US, Europe, China

SKILLS

Languages: English (fluent), Portuguese (native), Spanish (read: good, speak: intermediate)

Dynare, EViews, Excel VBA, Git, Julia, LATEX, MatLab, Python, R Computer Skills:

SCHOLARSHIPS AND AWARDS

2020 Bradley Graduate Fellowship Award

2019 Bradley Graduate and Postdoctoral Fellowship Award

2015 2014

Stanford University Scholarship for Graduate Studies FAPERJ Nota Dez Scholarship for Top Performance CAPES Scholarship for Master's Program in Economics 2013-2014

2009-2012 FGV-EPGE Scholarship for Undergraduate Studies

Research Papers

An Inflation-Based Estimate of Fiscal Discipline in Emerging Markets

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

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

Dynamic Fiscal Policy with Frictional Labor Markets (with Gustavo Pereira)