

Liyang Sun

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Employment

Assistant Professor, CEMFI, Economics	2022 -
Postdoctoral Research Fellow, UC Berkeley, Economics & Statistics	July 2021 - June 2022

Education

Massachusetts Institute of Technology (MIT), Ph.D., Economics & Statistics	June 2021
Wellesley College, B.A., Economics & Mathematics (Summa Cum Laude)	May 2014

Professional Activities

Fund Internship Program, IMF	2020
Research Assistant, Shaanxi Normal University CEEE (Xi'an, China) - Stanford REAP	2017-2018
Research Assistant to Professor Heidi Williams, NBER	2014-2015

Publications

“Inference with Many Weak Instruments” with Anna Mikusheva
Forthcoming, *Review of Economic Studies*

“Estimating Dynamic Treatment Effects in Event Studies with Heterogeneous Treatment Effects”
with Sarah Abraham
Journal of Econometrics (2021) 225(2), 175-199.

“Weak Instruments in IV Regression: Theory and Practice”
with Isaiah Andrews and James Stock
Annual Review of Economics (2019) 11, 727-753.

“Implementing Valid Two-step Identification-robust Confidence Sets for Linear Instrumental-variables Models”
Stata Journal (2018) 18(4), 803-825.

Working Papers

“Empirical Welfare Maximization with Constraints”
Best Paper Award: Methodology, NeurIPS Workshop on ML for Economic Policy, 2020

“De-biased Machine Learning in Instrumental Variable Models for Treatment Effects” with Rahul Singh

“Structural Reforms and Economic Growth: A Machine Learning Approach” with Anil Ari and Gabor Pula

Fellowships, Honors, and Award

MIT Department of Economics Jerry A. Hausman Graduate Dissertation Fellowship	2019-2020
MIT School of Humanities, Arts and Social Sciences Levitan Teaching Award	2019
Fanny Bullock Workman Fellowship, Wellesley	2017-2018
MIT Department of Economics Fellowship	2015-2017
Wellesley in Washington Fellowship	2013
Classical Studies Department McCann Fellowship, Wellesley	2011

Invited Presentations

SEA 2021, Econometrics Jamboree 2021, ASSA Winter Meeting 2021, Econometric Society European Winter Meeting 2021, NeurIPS Workshop on ML for Economic Policy 2020, NABE Tech Economics Conference 2020, Econometrics Society World Congress 2020, Women in Data Science

(WiDS) Cambridge 2020, NeurIPS CausalML Workshop 2019

Seminar Presentations

2021 Brown, CEMFI, Cornell University, Erasmus University Rotterdam, HKUST, LMU München, Microsoft - Office of the Chief Economist, Penn State, Princeton University, Università Bocconi, Universität Bonn, Universität Mannheim, UC Berkeley - Economics, UC Irvine, UCL, UC Santa Cruz, University of Essex, UW Seattle, UW Madison, VU Amsterdam, Wellesley College

2020 UC Berkeley - Statistics

Referee for

American Economic Review: Insights, American Journal of Health Economics, Econometrica, Econometrics and Statistics, Health Services and Outcomes Research Methodology, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometrics, Journal of the Royal Statistical Society: Series C, Journal of Urban Economics, National Science Foundation, Quarterly Journal of Economics, Review of Economics and Statistics, Review of Economic Studies, Stata Journal

Other Activities

MIT IDSS Student Council Secretary

2019-2020

MIT Econometrics Lunch Organizer

2018-2020

Updated: December 2021