

Liyang Sun

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Employment

Assistant Professor, CEMFI, Economics	July 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

“A linear panel model with heterogeneous coefficients and variation in exposure” with Jesse M. Shapiro
Journal of Economic Perspectives (2022) 36(4), 193-204.

“Inference with Many Weak Instruments” with Anna Mikusheva
Review of Economic Studies (2022) 89(5), 2663-2686.

“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

“Double Robustness for Complier Parameters and a Semiparametric Test for Complier Characteristics” with Rahul Singh

Policy papers

“Structural Reforms and Economic Growth: A Machine Learning Approach” with Anil Ari and Gabor Pula
IMF Working Paper #2022/184

Grants, Fellowships, Honors, and Award

Ayudas Juan de la Cierva Formación Grant	2023-2025
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

- 2022 University of Michigan Two-way Fixed Effects Workshop, California Econometrics Conference, American Causal Inference Conference, Aarhus Econometrics Workshop I, Stata Economics Virtual Symposium, Computational and Methodological Statistics (CMStatistics)
- 2021 ASSA Winter Meeting, Econometrics Jamboree, Southern Economic Association (SEA)
- 2020 Women in Data Science (WiDS) Cambridge, Econometrics Society World Congress, National Association for Business Economics (NABE) Tech Economics Conference. NeurIPS Workshop on ML for Economic Policy, Econometric Society European Winter Meeting
- 2019 NeurIPS CausalML Workshop

Seminar Presentations

- 2022 Georgetown University, The University of British Columbia, UC Davis, University of Cambridge, Pompeu Fabra University, University of Southern California, The Chinese University of Hong Kong, CREST-PSE, Sciences Po, LMU München - Empirical Economics
- 2021 Brown University, 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, University College London, UC Santa Cruz, University of Essex, UW Seattle, UW Madison, VU Amsterdam, Wellesley College
- 2020 UC Berkeley - Statistics

Professional Service

Program Committee Member, American Causal Inference Conference	2022
Program Committee Member, Econometric Society European Meeting	2022
Grant application reviewer for National Science Foundation	

Referee for

American Economic Review (1), American Economic Review: Insights (3), American Journal of Health Economics (1), Biometrika (1), Canadian Journal of Statistics (1), Econometrica (1), Econometrics and Statistics (1), Food Policy (1), Health Services and Outcomes Research Methodology (2), Journal of Applied Econometrics (4), Journal of Business & Economic Statistics (3), Journal of Econometrics (9), Journal of the Royal Statistical Society: Series C (1), Journal of Urban Economics (1), Quarterly Journal of Economics (2), Review of Economics and Statistics (5), Review of Economic Studies (6), Stata Journal (1)

Other Activities

MIT IDSS Student Council Secretary	2019-2020
MIT Econometrics Lunch Organizer	2018-2020

Updated: December 2022