Liyang Sun

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Employment

Assistant Professor, CEMFI, Economics
Postdoctoral Research Fellow, UC Berkeley, Economics & Statistics

July 2022 -

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

Forthcoming, Journal of Economic Perspectives

"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

"A Semiparametric and Doubly Robust Test for Complier Characteristics" with Rahul Singh

Other works

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

IMF Working Paper #2022/184

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

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Classical Studies Department McCann Fellowship, Wellesley

2011

Invited Presentations

Stata Economics Virtual Symposium 2022, Aarhus Econometrics Workshop I, ACIC 2022, California Econometrics Conference 2022, University of Michigan Two-way Fixed Effects Workshop 2022, 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

2022 Georgetown, UBC, UC Davis, University of Cambridge, UPF, USC, CUHK, CREST-PSE, Sciences Po

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

Professional Service

Program Committee Member, American Causal Inference Conference
Program Committee Member, Econometric Society European Meeting
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 (7), 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 MIT Econometrics Lunch Organizer 2019-2020 2018-2020

Updated: November 2022