Liyang Sun

Employment

Lecturer, University College London, Economics	September 2023 - present
Untenured Associate Professor (on leave), CEMFI, Economics	September 2023 - present
Assistant Professor, CEMFI, Economics	July 2022 - August 2023
Postdoctoral Research Fellow, UC Berkeley, Economics & Statistics	July 2021 - June 2022

Affiliations

Research Staff, Centre for Microdata Methods and Practice	2024-

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

"Weak Identification with Many Instruments" with Anna Mikusheva
Accepted at *Econometrics Journal* (2024) 27(2), C1-C28.

"Temporal Aggregation for the Synthetic Control Method" with Eli Ben-Michael and Avi Feller
AEA Papers & Proceedings (2024) 114: 614-17.

"Double Robustness for Complier Parameters and a Semiparametric Test for Complier Characteristics" with Rahul Singh
Econometrics Journal (2024) 27(1), 1-20.

"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

"Adapting to Misspecification" with Tim Armstrong and Patrick Kline

"Using Multiple Outcomes to Improve the Synthetic Control Method" with Eli Ben-Michael and Avi Feller

Policy papers

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

Grants and Fellowships

Spanish Ministry of Science and Innovation Grant (€147,000, joint with Dmitry Arkhangelsky and Siqi Wei)	2023-2025
Ayudas Juan de la Cierva Formación Grant (€60,000, early termination)	2023
Jerry A. Hausman Graduate Dissertation Fellowship, MIT ($40,000)	2019-2020
Fanny Bullock Workman Fellowship, Wellesley ($16,000)	2017-2018
MIT Department of Economics Fellowship ($64,000)	2015-2017
Wellesley College Albright Institute Fellow	2013
Wellesley in Washington Fellowship	2013
Science Center Summer Research Fellowship, Wellesley	2012
Classical Studies Department McCann Fellowship, Wellesley	2011

Honors and Award

Editor's Choice, *Econometrics Journal*	2024
Excellence in Refereeing Award, *Review of Economic Studies*	2022
Dennis Aigner prize for the best empirical paper published in the *Journal of Econometrics*	2021
MIT School of Humanities, Arts and Social Sciences Levitan Teaching Award	2019
Summa Cum Laude, Wellesley	2014
Phi Beta Kappa, Wellesley	2014
The Natalie Bolton Economics Student Prize, Wellesley	2014
The Natalie Bolton Faculty Prize in Domestic Economics, Wellesley	2014

Teaching Experience

Advanced Microeconometrics (Graduate), UCL	2024-
Program Evaluation (Graduate), UCL	2024-
Applied Microeconometrics (Graduate), CEMFI	2023
Inference on Causal and Structural Parameters Using ML and AI (Graduate), MIT	2021
Teaching Assistant to Professor Victor Chernozhukov	
Research and Communication in Economics (Undergraduate), MIT	2021
Teaching Assistant to Professor Simon Jäger	
Econometrics (Undergraduate), MIT	2017-2018
Teaching Assistant to Professor Anna Mikusheva	
Public Finance (Graduate), MIT	2018
Teaching Assistant to Professor Amy Finkelstein	

Conference Presentations

2024 ASSA Winter Meeting, Manchester Econometrics Workshop. Society for Economic Dynamics, Munich Econometrics Workshop, NBER Summer Institute Labor Studies (discussant), Bernoulli-IMS 11th World Congress in Probability and Statistics

2023 ASSA Winter Meeting (presenter and discussant), Econometrics Society Africa Meeting, Econometrics Society North America Summer Meeting, Munich Econometrics Workshop, The Bravo Center/JEA/SNSF Workshop on Using Data to Make Decisions, Econometrics Society European Summer Meeting, Interactions: Bringing Together Econometrics and Applied Microeconomics VIII, Stone Center at UCL Research Day, SEA, Symposium on Machine Learning for Causal Inference in the Health and Social Sciences

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) Annual Meeting

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

2024 London School of Economics, Toulouse School of Economics, Groningen University, University of St.Gallen, Stanford University

2023 Wellesley College, UCL, NYU, University of Warwick, University of Surrey, Universität Mannheim, University of Amsterdam, University of Exeter Business School, Chamberlain Seminar, Boston College, University of Arizona, University of Bristol, University Charles III of Madrid

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

Invited Lectures

2023 Advances in DiD Workshop (University of Exeter Business School), NBER Summer Institute Methods Lecture

Professional Service

Scientific Committee Member, International Association of Applied Econometrics (IAAE)	2024
Program Committee Member, American Causal Inference Conference	2022
Program Committee Member, Econometric Society European Meeting	2022,2023
Grant application reviewer for National Science Foundation (2)	

Referee for

American Economic Review (3), American Economic Review: Insights (3), American Journal of Health Economics (1), Biometrika (1), Canadian Journal of Statistics (1), Econometrica (3), Economic Inquiry (1), Econometrics Review (2), Econometrics and Statistics (1), Econometric Theory (2), Food Policy (1), Health Services and Outcomes Research Methodology (2), Journal of Applied Econometrics (4), Journal of Business & Economic Statistics (5), Journal of Econometrics (12), Journal of Economic Literature (1), Journal of Political Economy (1), Journal of the Royal Statistical Society: Series C (1), Journal of Urban Economics (1), Labour Economics (1), Quantitative Economics (1), Quarterly Journal of Economics (4), Review of Economics and Statistics (6), Review of Economic Studies (9), Scientific Reports (1), Stata Journal (1)

Departmental Service

Deputy Graduate Tutor of the UCL Economics Department	2023-
Co-organizer of the CEMFI Econometrics Seminar	2022-2023
Co-organizer of the CEMFI Maria the Maeztu Visitors Program	2022-2023
MIT IDSS Student Council Secretary	2019-2020
MIT Econometrics Lunch Organizer	2018-2020

Updated: August 2024