Valerie Boctor

📞 714-345-1574 | ✉ valboctor@berkeley.edu | 🔗 linkedin.com/in/valerie-boctor | 🌐 valerieboctor.github.io

EDUCATION

Ph.D. in Economics University of California, Berkeley
Fields: Consumer Finance, Empirical Macroeconomics *May 2025 [Available for work immediately]*

B.S. in Economics, Political Science, Modern Foreign Languages Syracuse University
Summa cum laude, Phi Beta Kappa *May 2018*

PROJECTS

Mortgage Forbearance and Long Run Financial Distress

- Compiled data and constructed a panel dataset of 500,000 mortgaged homeowners from a 100TB SQL database containing consumer credit reports.
- Implemented an instrumental variables research design to show that mortgage forbearance significantly reduced mortgage delinquency and foreclosure with spillovers to revolving credit stability.
- Designed and estimated an event study model to compare financial outcomes for forbearance users with different relief durations and exit plans.

On Eliciting Subjective Probability Distributions of Expectations
with Olivier Coibion, Yuriy Gorodnichenko, & Michael Weber | NBER Working Paper

- Conducted exploratory regressions to analyze the impact of political uncertainty on economic behavior, using data from a randomized control trial of 20,000 American households.
- Developed parametric and linear interpolation algorithms to model household inflation density forecasts.
- Identified statistically and economically significant sensitivities of inflation forecasts to survey question design.
- Applied linear regression techniques to assess sociodemographic correlates of survey response discrepancies.

Fiscal Deficits and Inflation Risks in Advanced and Emerging Economies
with Ryan Banerjee, Aaron Mehrotra, & Fabrizio Zampolli | BIS Working Paper #1, BIS Working Paper #2

- Applied quantile regression techniques to estimate the effects of fiscal deficits on inflation risk in 50 advanced and emerging economies over four decades.
- Fit cross-country inflation data to parametric distributions to assess impact of fiscal deficits on inflation tail risks
- Engineered a Monte Carlo simulation to quantify bias due to correlated shocks.

EXPERIENCE

Researcher at the Haas School of Business, UC Berkeley *Jan. 2025 - present*

- Assisting Professor David Sraer in research examining the behavior of callable bonds in response to high-frequency changes in monetary policy.

Senior Associate at the Bank for International Settlements (BIS)
Basel, Switzerland | May 2021 – Jul. 2021

- Collaborated with BIS economists to produce timely research on the impact of fiscal deficits on inflation risks in the global economy during the COVID, featured in the IMF Seminars Recommended Reading.

Compliance Risk Policy Analyst at the Office of the Comptroller of the Currency (OCC)
Washington, D.C. | June - Aug. 2017

- Implemented logistic regression models to distinguish banks with heightened risk of compliance violations.
- Processed and summarized unstructured data on key compliance and consumer complaints for OCC bulletins.
- Prepared timely policy briefs on compliance risk for the Acting Comptroller.

Instructor at the UC Berkeley Economics Department
Aug. 2019 - May 2024

- Instructed 30-person undergraduate courses on a broad range of topics in macroeconomics, money and banking, and international trade.

Technical Skills

Programming Languages and Tools: Python, SQL, R, Matlab, LaTeX, GitHub, Amazon Web Services, Redshift, ML **Methods**: Differences-in-differences, regression discontinuity, instrumental variables, event study, Monte Carlo simulation, principle component analysis, linear and logistic regression, spline interpolation, hypothesis testing, classification, clustering, forecasting, natural language processing

Grants and Fellowships

California Policy Lab 2021-2022 ($27k), BB90 Fund for Monetary Economics 2023 ($20k), Berkeley Opportunity Lab Place-Based Policy Initiative Grant 2024 ($4k), UC Berkeley Graduate Fellowship 2018-2025

Personal Information

Citizenship: USA
Languages: English (Fluent), Arabic (Fluent), French (Proficient)