

# Valerie Boctor

714-345-1574 | [valboctor@berkeley.edu](mailto:valboctor@berkeley.edu) | [linkedin.com/in/valerie-boctor](https://linkedin.com/in/valerie-boctor)

## EDUCATION

### Economics Ph.D.

*Fields: Consumer Finance, Empirical Macroeconomics*

University of California, Berkeley

*May 2025 [Available for work immediately]*

### B.S. in Economics, Political Science, Modern Foreign Languages

*Summa cum laude, Phi Beta Kappa*

Syracuse University

*May 2018*

## RESEARCH EXPERIENCE

### 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*

- Developed parametric and linear interpolation algorithms to model households' inflation density forecasts from a nationally representative survey of 10,000 American households.
- Utilized linear regression to measure sociodemographic correlates of survey response discrepancy.

### 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.

## PROFESSIONAL EXPERIENCE

### Senior Associate at the Bank for International Settlements (BIS)

*Basel, Switzerland | May 2021 – Jul. 2021*

- Collaborated with BIS economists to produce macro policy-oriented research (see BIS working papers above)

### Policy Analyst at the Office of the Comptroller of the Currency

*Washington, D.C. | June - Aug. 2017*

- Implemented a logistic regression model to distinguish banks with heightened risk of compliance violations.
- Edited OCC bulletins and policy briefs prepared for the Acting Comptroller.

### Graduate Student Instructor at 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, L<sup>A</sup>T<sub>E</sub>X, Git, AWS, ML

**Methods:** Differences-in-differences, regression discontinuity, instrumental variables, event study, Monte Carlo simulation, linear and logistic regression, spline interpolation, distribution fitting, k-nearest neighbors, clustering, random forest

## 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 (Native), Arabic (Native, Bilingual), French (Advanced Proficiency)