Livio Maya

Citizenship: Brazil, Italy

Email: liviomaya@gmail.com

Website: liviomaya.github.io

Education

PhD in Economics, Stanford University   2021
- Fields: Macroeconomics and Finance
- Advisers: John Taylor, John Cochrane, Adrien Auclert

Master in Economics, Stanford University   2019

Master in Economics, Brazilian School of Economics and Finance (FGV-EPGE)   2015

Bachelor in Economics, Brazilian School of Economics and Finance (FGV-EPGE)   2012

Professional Experience

Banco Safra - Macro-Finance Research (US and Brazil)   Since 2021
- Build econometric models to support proprietary trading desk. For example: decomposition of nominal yields, GDP forecasting, exchange rate pass-through, neutral interest estimation.
- Manage and analyze microeconomic datasets: US *Current Population Survey* and Brazil's *PNAD*

Insper - Lecturer in Economics   Starting 2024
- Course: *Fiscal Policy* (M.Sc. in Economics)

Working Papers

A Fiscal Decomposition of Unexpected Inflation: Cross-Country Estimates and Theory

A GMM-Based Decomposition of the Brazilian Term Structure of Yields

The Repression of Informal Labor: Aggregate Effects and Transition Dynamics, with G. Pereira

Risk Premia, Informality, and the Business Cycle, with G. Pereira

Non-Academic Publications

Em defesa de uma regra formal de política monetária ("The case for a formal monetary policy rule") with John Taylor in *Valor* (03/2023)

A Teoria Fiscal Ganha Livro ("The Fiscal Theory Gains a Book") in *Exame* (02/2022)

Humores e Preços ("Moods and Prices") in *Valor* (10/2021)

Software Skills

Julia, Python, MatLab, R, Eviews, Git, Latex

- Packages developed (in Julia): GMM estimation, Vector Autoregressions, Dynamic Factor Models, Metropolis Samplers, Linear DSGE Models

Language Skills

Fluent: English, Portuguese

Intermediary: Spanish