Christopher (Chris) Liao

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EDUCATION

The University of Chicago   Chicago, IL
Bachelor of Arts in Economics (Data Science Specialization), cum laude with Honors   Conferred, June 2024
GPA: (3.82/4.00), Dean's List, Financial Markets Program Fellow
David S. Hu Award in Economics
Master of Science in Computer Science   Conferred, June 2024

EXPERIENCE

Harvard Business School   Cambridge, MA
Predoctoral Research Associate (Professor Jesse Shapiro)   July 2024 – Present
- Support research on projects in political economy, econometrics and the economics of mass media

Citadel   New York City, NY
Quantitative Trading Intern (Global Fixed Income)   June 2023 – August 2023
- Created trading strategies on the US Quantitative Macro and Global Emerging Markets desks

University of Chicago Booth School of Business   Chicago, IL
Research Assistant (Professors Scott Nelson & Laura Blattner)   September 2021 – April 2023
- Lead developer on Apache Spark computing cluster for monthly credit report dataset (nation-wide, 10% sample)
- Designed and implemented data analytics pipeline for credit report dataset currently used by several research teams
- Trained machine learning algorithms on credit data to simulate credit score algorithms and estimate default risk
- Created replication package for research paper on disparities in consumer credit in the mortgage market
- Explored marginal default rate among applicants at the threshold of acceptance/rejection using selection models

Self-Employed   Remote
Research Team Leader (Professors Thomas Sargent and George Hall)   June 2021 – August 2024
- Research team leader for project on American fiscal history and the national debt in the late eighteenth century
- Created an interactive web app to showcase a granular, individual-level dataset on early American national debt
- Mined ancestry.com for federal census collection and matched records to our individual-level debt dataset

Rent Butter   Chicago, IL
Data Science Intern (Professors Scott Nelson & Daniel Waldinger)   June 2021 – September 2021
- Web scraped tenant applications, leases and ledger records for 40,000 individuals using Puppeteer in JavaScript
- Investigated data issues, anonymized tenant data and used fuzzy string matching to link application and lease tables

PROJECTS

[Organizational Resilience: Evidence from Open-Source Software](#) (writing sample, ongoing)
[Generalized Random Forest Event Studies](#) (ongoing)
Unravelling Hierarchical Structure in Open-Source Software (awarded the David S. Hu Thesis Award)

LEADERSHIP & ACTIVITIES

Oeconomica (UChicago's Economics Undergraduate Research Society)   Chicago, IL
President   September 2020 – June 2024
- Organize events such as research seminars, career opportunity events, the BFI panel and the Econometrics Game
- Manage the only undergraduate mentorship (60+ mentees) program in the Department of Economics

SKILLS

Languages: English, Chinese (Mandarin, Traditional), Spanish
Computer Languages: R, Python, SQL, Javascript, Java, C, Ruby, DrRacket, Octave, Git, TeX. Bash, Go, Scratch
Frameworks/Tools: data.table, NumPy, pandas, sklearn, MongoDB, Hadoop, PySpark, Node.js, Phaser 5
Awards: FDIC Challenge Finalist, 2021 UChicago Econometrics Game 2nd place, Published in The Concord Review
Interests: All athletic activities, Professional running and soccer, Poker, Instant film, Board games