Yilin (David) Yang

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Academic Appointment

City University of Hong Kong *2022 - Present*
Assistant Professor of Finance

Education

Stanford University, Graduate School of Business *2016 - 2022*
Ph.D. in Finance

University of Michigan, Ann Arbor *2014 - 2016*
Master of Science in Mathematics
Master of Applied Economics

Wake Forest University, School of Business *2010 - 2014*
Honors in Mathematics
Bachelor of Science in Finance
Minor in Computer Science

Research Interests

Asset pricing, financial intermediation, machine learning, macro-finance

Working Papers

Bank Funding Risk, Reference Rates, and Credit Supply *2022*
With Harry Cooperman, Darrell Duffie, Stephan Luck and Zachry Wang
Revise and Resubmit, Journal of Finance

What Quantity of Reserves Is Sufficient? *2021*
The Brattle Group Ph.D. Candidate Awards For Outstanding Research, WFA 2022
The BlackRock Applied Research Award 2021 (runner-up), 2021

Trading with High-Dimensional Data *2021*
With Anirudha Balasubramanian

Reserves Were Not So Ample After All *2021*
With Adam Copeland and Darrell Duffie

Presentations

Western Finance Association Annual Conference 2023	*06/2023*
Asian Bureau of Finance and Economic Research 10th Annual Conference	*05/2023*
Federal Reserve Short-Term Funding Markets Conference	*05/2023*
ASU Sonoran Winter Finance Conference	*02/2023*
American Finance Association 2023 Annual Meeting	*01/2023*
8th HK Joint Finance Research Workshop	*08/2022*
Western Finance Association Annual Conference 2022	*06/2022*
34th Australasian Finance and Banking Conference	*12/2021*
7th Joint Bank of Canada and Payments Canada Symposium	*09/2021*
Mini Symposium on Funding Market Liquidity at Stanford University	*02/2021*
OFR Ph.D. Symposium on Financial Stability	*10/2020*

Teaching Experience

Security Analysis and Portfolio Management (City University of Hong Kong)	*2022*
Asset Management (City University of Hong Kong)	*2022*

Other Published Work

Discrete nonlinear equations and the Fučík Spectrum
With Stephen B. Robinson, Linear Algebra Appl. 437 (2012), no. 3, 917–931.

Three consecutive almost squares
With Jeremy A. Rouse, International Journal of Number Theory 12 (2016), no. 4, 969-978.

Selected Fellowships and Awards

WFA Brattle Group Ph.D. Candidate Awards For Outstanding Research	*2022*
The BlackRock Applied Research Award (runner-up)	*2021*
Stanford Graduate School of Business Fellowship	*2016 - 2021*
The John Y. Phillips Prize in Mathematics, Wake Forest University	*2014*
Disher Fund for International Studies, Wake Forest University	*2013-2014*
Walter Low Tatum Scholarship, Wake Forest University	*2012-2014*
Carswell/Mullen Scholarship, Wake Forest University	*2011-2014*
Barry & Ann Griffin Driggs Scholarship, Wake Forest University	*2011-2014*
Pi Mu Epsilon, Wake Forest University	*Inducted 2014*
Phi Beta Kappa, Wake Forest University	*Inducted 2013*
Beta Gamma Sigma, Wake Forest University	*Inducted 2013*

Other Information

Language: Mandarin (native), English (fluent)
Programming: Matlab, R, Python, Stata, C