

Yilin (David) Yang

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Academic Appointment

City University of Hong Kong
Assistant Professor of Finance

2022 - Present

Education

Stanford University, Graduate School of Business
Ph.D. in Finance

2016 - 2022

University of Michigan, Ann Arbor
Master of Science in Mathematics, Master of Applied Economics

2014 - 2016

Wake Forest University, School of Business
Bachelor of Science in Finance, Bachelor with Honors in Mathematics, Minor in Computer Science

2010 - 2014

Publications

Reserves Were Not So Ample After All
With Adam Copeland and Darrell Duffie
Accepted, The Quarterly Journal of Economics

2024

Bank Funding Risk, Reference Rates, and Credit Supply
With Harry Cooperman, Darrell Duffie, Stephan Luck and Zachry Wang
Forthcoming, The Journal of Finance

2024

Working Papers

What Quantity of Reserves Is Sufficient?
Revise and Resubmit, Journal of Financial Economics
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
With Anirudha Balasubramanian

Presentations

Northern Finance Association 2024 Annual Meeting	09/2024
SAIF Finance Seminar	03/2024
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-Present
Asset Management (City University of Hong Kong)	2022-Present
Most Recent Teaching Performance Score (2023-2024): 5 out of 5	

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.

Research Interests

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

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

Other Information

Programming: Matlab, R, Python, Stata, C++

Updated: September 25, 2024