

Jeffrey Yang

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Education

University of Utah

Ph.D. in Finance

Salt Lake City, Utah

2021–Current

University of Oregon

B.S. in Economics and Mathematics

Eugene, Oregon

2018–2021

Research Interests

Empirical Asset Pricing, Market Microstructure

Working Papers

Cross-Asset Liquidity Transmission

with Jonathan Brogaard, Pei-Fang Hsieh, and Jimmy Yang

Does High Frequency Market Manipulation Harm Market Quality?

with Jonathan Brogaard and Dan Li

Teamwork and the Homophily Trap: Evidence from Open Source Software

with Davidson Heath and Nathan Seegert

Cybersecurity, Innovation, and Cryptocurrency Returns

with Da Huang

Awards and Honors

Monty and Christine Botosan Bridge to Practice Doctoral Award (2024)

Presentations

NBER SI Big Data and High-Performance Computing for Financial Economics (2023), National Chengchi University (2024), National Taiwan University (2024), Finance Down Under (2024), 7th World Symposium on Investment Research (2024, scheduled)

Teaching Experience

University of Utah

FINAN 4030: Corporate Finance (sole instructor)

Summer 2024

University of Utah

FINAN 7850: Advanced Empirical Asset Pricing (teaching assistant)

Fall 2023

Skills

Programming: STATA, SAS, R, Python, L^AT_EX

Other: Cello performance, latte art

References

Jonathan Brogaard (Chair)

Kendall D. Garff Chaired Professor
Department of Finance
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Michael Cooper

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Matthew Ringgenberg

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Brian Cadman (Outside Member)

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