

YESOL HUH

Federal Reserve Board
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CURRENT POSITION

Federal Reserve Board
Principal Economist, 2020–present
Senior Economist, 2016–2020
Economist, 2013–2016

EDUCATION

Ph.D. Finance, Stanford Graduate School of Business, 2013
Dissertation Title: “Essays on Empirical Market Microstructure”
Committee: Stefan Nagel (advisor), Paul Pfleiderer, Arthur Korteweg
B.A. in Mathematics and Economics, Yale University, 2007
Magna Cum Laude, with distinction in both majors
Phi Beta Kappa Honor Society

RESEARCH INTERESTS

Market Microstructure, Over-the-Counter Markets, Security Design, Financial Intermediation, Financial Regulation, High Frequency Trading

PUBLISHED PAPERS

Huh, Yesol and Sebastian Infante. Bond Market Intermediation and the Role of Repo. *Journal of Banking and Finance*, January 2021, Vol. 122, 105999.

WORKING PAPERS

Choi, Jaewon and Yesol Huh. Customer Liquidity Provision: Implications for Corporate Bond Transaction Costs (*Revise and Resubmit, Management Science*)
Huh, Yesol and You Suk Kim. The Real Effects of Secondary Market Structure: Evidence from the Mortgage Market (*Revise and Resubmit, Review of Financial Studies*)
Huh, Yesol and You Suk Kim. Cheapest-to-Deliver Pricing and Endogenous MBS Heterogeneity
Huh, Yesol. Machines vs. Machines: High Frequency Trading and Hard Information
Huh, Yesol. Algorithmic Trading and Liquidity Commonality

HONORS & AWARDS

Yihong Xia Best Paper Award, 2017
Stanford GSB Fellowship, 2007–2012
AFA Travel Grant, 2011
Samsung Scholarship (Honorary Recipient), 2007–2012

CONFERENCE PRESENTATIONS AND INVITED SEMINARS

2020: Western Finance Association Annual Meeting*, Federal Reserve Board, Johns Hopkins University*, Seoul National University

2019: Stern Microstructure Meeting, SFS Cavalcade, Fixed Income and Financial Institutions Conference*, AREUEA Annual Meeting, ITAM Finance Conference*, Women in Market Microstructure Meeting, European Finance Association Annual Meeting*, Federal Reserve Board, Baruch College*, University of Washington*

2018: American Finance Association Annual Meeting, Federal Reserve Research Scrum, Yonsei University, Korea University

2017: Bank of Canada, Commodity Futures Trading Commission, Women in Microstructure Meeting, China International Conference in Finance, European Finance Association Annual Meeting, “Financial Regulation: Fit for the Future?”

2016: Securities and Exchange Commission, Annual Central Bank Conference on the Microstructure of Financial Markets*

2015 and earlier: Computing in Economics and Finance (2014), Vanderbilt University (2013), Federal Reserve Board (2013), University of Rochester (2013), Korea Advanced Institute of Science and Technology (2013), Korea University (2011), Transatlantic Doctoral Conference (2011)

* denotes presentation by a coauthor

REFEREE ACTIVITIES

Reviewer for *Review of Financial Studies*, *Journal of Finance*, *Journal of Banking and Finance*, *Journal of Empirical Finance*, *Algorithmic Finance*

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