

VLADIMIR L. YANKOV

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WORK EXPERIENCE

Economist: Board of Governors of the Federal Reserve System, Washington DC, June 2013 – present
Research Associate: Federal Reserve Bank of Boston, Research Department, June 2010 - May 2013

EDUCATION

Ph.D., Economics, Boston University, Boston MA, May 2012
Dissertation title: *Essays on Banking, Finance and Macroeconomics*
Main advisor: Simon Gilchrist
Dissertation committee: Simon Gilchrist, François Gourio, Robert G King
M.A., Economics (distinction), Central European University, Budapest, Hungary, 2005
B.A., Economics (distinction), Sofia University, Bulgaria 1999-2003

FIELDS OF INTEREST

Macroeconomics, Finance, and Monetary Economics

TEACHING EXPERIENCE

Instructor: Economic Statistics (Undergraduate), Department of Economics, Boston University, summer 2009
Instructor: Microeconomics (Undergraduate), Department of Economics, Boston University, summer 2008
Teaching Assistant: Macroeconomics (Ph.D. level), Department of Economics, Boston University, spring 2010, Professors Leena Rudanko and Simon Gilchrist; Macroeconomics (Ph.D. level), Department of Economics, Boston University, spring 2007, Professors Robert G. King and François Gourio; Microeconomics (Undergraduate), Department of Economics, Boston University, fall 2006, Professors Anandi Mani and Michael Manove

FELLOWSHIPS AND AWARDS

Certificate of Excellence, Federal Reserve Bank of Boston, 2011
Special Research Award, Boston University, 2008, 2009
Third Meeting with Nobel Laureates in Economic Sciences, Lindau, Germany, 2008
Dean's Fellowship, Boston University, 2005-2010
Global Supplementary Grant Program, Open Society Institute (declined), 2005
Open Society Fellowship, 2003, 2004, 2005
Ministry of Finance and Bulgarian National Bank Award, 2004

PUBLICATIONS

- O. Shy, R. Stenbacka, and V. Yankov (October 2016) "Limited Deposit Insurance Coverage and Bank Competition," *Journal of Banking & Finance*, vol. 71, pages 95-108
- S. Gilchrist, E. Zakrajšek, and V. Yankov (May 2009) "Credit Market Shocks and Economic Fluctuations: Evidence from Corporate Bond and Stock Markets," *Journal of Monetary Economics*, vol. 56(4), pages 471-493.

WORKING PAPERS

“In Search of a Risk-free Asset”

“Endogenous Organizational Structure and Internal Allocation of Capital in Banking”, joint with TszKin Julian Chan

WORK IN PROGRESS

“The Role of Costly Consumer Search for Sticky Prices: Evidence from the Market for Deposits”

“Bank-sponsored Money Market Funds”, joint with Chae Hee Shin

CONFERENCES AND PRESENTATIONS

2016: Yale Program on Financial Stability

2015: International Industrial Organization Conference (Boston, USA)

2014: Computing in Economics and Finance (Oslo, Norway), FDIC, Econometric Society European Meeting (Toulouse, France), FRS Committee Meeting on Financial Structure and Regulation

2013: Board of Governors, Institute for Advanced Studies (Vienna, Austria), Goethe University, Midwest Finance Association annual meeting, Western Finance Association annual meeting, Econometric Society European Meeting

2012: BU School of Management, University of Warwick (U.K.), Trinity College Dublin (Ireland), BC-BU Greenline Macro Meetings, Federal Reserve Bank of Boston

2011: Federal Reserve Bank of Boston

2009: NBER Program on Monetary Economics, Federal Reserve Bank of New York

REFeree EXPERIENCE

American Economic Journal: Macro, Journal of Economic Dynamics and Control, Journal of Monetary Economics, Review of Economic Dynamics, Empirical Economics, Economic Inquiry, Economics Letters, Economic Journal, Journal of Money, Credit, and Banking, Macroeconomic Dynamics, Journal of Macroeconomics, Journal of the European Economic Association

LANGUAGES

Fluent: English and Bulgarian (native), Intermediate: Russian, French

COMPUTER SKILLS

Software: R/RStudio, MATLAB, STATA, GAUSS, WinEdt, LaTeX

Databases: Compustat, CRSP, Lehman/Warga and Merrill Lynch Corporate Bond Data, RateWatch deposit rate database, Senior Loan Officer Opinion Survey, Survey of Terms of Business Lending, Reports on Condition and Income, Bank holding company Y-9C data

PROFESSIONAL AFFILIATIONS

American Economic Association, American Finance Association, Econometric Society, Western Finance Association

REFERENCES

Professor Simon Gilchrist

Email: sgilchri@bu.edu

Professor François Gourio

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Professor Robert G. King

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