

VLADIMIR YANKOV

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[[Google Scholar](#) | [SSRN](#) | [IDEAS](#) | [NBER](#)]

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

PUBLICATIONS AND WORKING PAPERS

V. Yankov, “In Search of a Risk-Free Asset: Search Costs and Sticky Deposit Rates”, *Journal of Money, Credit and Banking*, forthcoming, DOI: 10.1111/jmcb.13040

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.

K. Kiernan, F. Zikes, and V. Yankov, “Liquidity Provision and Co-Insurance in Bank Syndicates”, FEDS working paper (2022), <https://doi.org/10.17016/FEDS.2021.060>

A. Gupta, H. Sapriza, and V. Yankov “The Collateral Channel and Bank Credit”, FEDS working paper (2022), <https://doi.org/10.17016/FEDS.2022.024>

V. Yankov “The Liquidity Coverage Ratio and Corporate Liquidity Management”, FEDS Notes (2020), <https://doi.org/10.17016/2380-7172.2509>

CONFERENCES AND PRESENTATIONS

2022 Annual meeting of the System Committee on Financial Institutions, Regulation, and Markets, 2022 FRB Richmond brown bag series, 2022 Econometric Society meetings (U Miami and Bucconi U., co-author), 2022 IFABS (co-author), 2022 AEA annual meeting; 2021 Financial Stability Conference (OFR and FRB Cleveland); 2022 and 2021 System Committee on Financial Institutions, Regulation, and Markets; 52nd Annual Conference of the Money, Macro and Finance Society; 2021 IFABS Oxford Conference (co-author); 2020 Northern Finance Association; 2018 Interagency risk quantification forum, 2017 and 2018 Northern Finance Association Annual conference, 16th Annual International Industrial Organization Conference, 2017 Workshop on Financial Intermediation and Regulation; 2016 Yale Program on Financial Stability; 2015 13th Annual International Industrial Organization Conference; 2014 Committee Meeting on Financial Structure and Regulation; 2014 Annual Meetings of European Economic Association & Econometric Society; 2013 Annual Meetings of European Economic Association & Econometric Society; 2013 Annual Meetings of the Western

Finance Association; 2009 NBER Program on Monetary Economics, Federal Reserve Bank of New York; Third Meeting with Nobel Laureates in Economic Sciences, Lindau, Germany, 2008

TEACHING EXPERIENCE

Instructor: Statistics (Undergraduate), Boston University, summer 2009, Microeconomics (Undergraduate), 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

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
Large data: Compustat, DealScan, 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 FR Y9C, FR Y9LP data, FR Y14, FR 2052A, Shared National Credit, NETS.

PROFESSIONAL AFFILIATIONS

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

REFERENCES

Available upon request