

William Diamond

Contact Information

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Academic Employment

Assistant Professor of Finance, Wharton School, University of Pennsylvania 2018-
Lecturer, Wharton School, University of Pennsylvania 2017-2018

Education:

Ph.D., Business Economics, Harvard University, 2018
B.A., Economics, Mathematics, Yale University, 2011

Publications

“Latent Indices in Assortative Matching Models” (with Nikhil Agarwal) *Quantitative Economics*, November 2017, Winner of “Best Paper Prize” in Quantitative Economics for 2017

“Safety Transformation and the Structure of the Financial System” (forthcoming, *Journal of Finance*)

Working Papers

“Risk-Free Interest Rates” (with Jules van Binsbergen and Marco Groth) (revise and resubmit, Journal of Finance)

“Credit Cycles with Market-Based Household Leverage” (with Tim Landvoigt)

Teaching: Finance 100: Corporate Finance (Spring 2018, Spring 2019, Spring 2020)

Seminars and Conferences: (not including presentations by co-authors)

2019: American Economic Association, Wharton, London School of Economics, UNC Junior Roundtable, Texas Finance Festival, SFS Cavalcade, pre-WFA Real Estate Conference, Becker Friedman Institution Junior Macro and Finance Conference, NBER Summer Institute (joint Asset Pricing/Money, Macro, Financial Frictions), Columbia Workshop in New Empirical Finance, Housing Household Debt and the Macroeconomy Conference (Chicago Booth), Finance Theory Group, Wharton Liquidity Conference, Chicago Booth Asset Pricing Conference, UVA Symposium on Financial Economics, University of Washington Foster School, Five Star Conference

2018: Stanford Business School, Western Finance Association, Financial Intermediation Research Society, Federal Reserve Bank of New York, MIT Junior Finance Conference, Wharton, University of Amsterdam Safe Assets Conference, Rising Five Star Conference

2017: Kellogg School, Wharton School, Yale University (economics department), Wisconsin Business School, University of Texas Austin McCombs School, Carnegie Mellon Tepper School, Federal Reserve Bank of Cleveland, Treasury Office of Financial Research, Barcelona GSE Summer Forum, University of Amsterdam

Refereeing: Journal of Finance, Journal of Financial Economics, Review of Financial Studies, Review of Finance, Journal of Empirical Finance, Management Science

Conference Discussions: Review of Financial Studies FinTech Conference (2018), SFS Cavalcade (2018), Columbia Business School New Topics in Banking Conference (2019), NYU Stern / New York Fed Financial Intermediation Conference (2019), American Finance Association(2020)

Conference Organized: Yale Junior Macro-Finance Discussion Group (July 6-7 2019 with Gary Gorton and Yiming Ma)

Honors and Fellowships:

2019: Jacobs Levy Center Research Outstanding Paper Prize for “Risk-Free Interest Rates” (with Jules van Binsbergen and Marco Grotteria)

2018: Best Paper in Quantitative Economics published in 2017 for “Latent Indices in Assortative Matching Models” (with Nikhil Agarwal)

2016: Martin Award for Outstanding Doctoral Research, Harvard Business School

2011-2014 National Science Foundation Graduate Research Fellowship

2011: William M. Massee Prize for Excellence in Economics, Yale University (co-recipient)