

## **William Frederick Diamond**

### **Contact Information**

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Citizenship: U.S. Citizen

### **Education:**

Highest Degree: Ph.D., Business Economics, Harvard University, 2018

Previous Education: B.A., Economics, Mathematics, Yale University, 2011

### **Academic Employment**

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

Lecturer, Wharton School, University of Pennsylvania 2017-2018

### **Publications**

1. "Credit Cycles with Market-Based Household Leverage" (William Diamond and Tim Landvoigt) *Journal of Financial Economics*, forthcoming.

2. "Risk-Free Interest Rates" (Jules H. van Binsbergen, William F. Diamond, and Marco Groth) *Journal of Financial Economics*, January 2022, lead article, Editor's choice

3. "Safety Transformation and the Structure of the Financial System" (William Diamond) *Journal of Finance*, December 2020

4. "Latent Indices in Assortative Matching Models" (William Diamond and Nikhil Agarwal) *Quantitative Economics*, November 2017, Winner of "Best Paper Prize" in Quantitative Economics for 2017

### **Working Papers**

5. "Risk-Free Rates and Convenience Yields Around the World" (William Diamond and Peter Van Tassel)

6. "The Reserve Supply Channel of Unconventional Monetary Policy" (William Diamond, Yiming Ma, and Zhengyang Jiang), revise and resubmit, *Journal of Financial Economics*

**Service On Committees:** Wharton finance junior recruiting committee 2018, 2019, 2021

**Teaching:** Finance 100: Corporate Finance (Spring 2018, Spring 2019, Spring 2020, Spring 2022)

**Seminars and Conferences:**

**2022:** American Economic Association, Western Finance Association, Bank of Canada/ San Francisco Fed Advances in Fixed Income and Macro-Finance Research Conference, Philadelphia Fed (scheduled), Office of the Comptroller of the Currency (scheduled)

**2021:** Columbia University, Yale University, University of Illinois, Western Finance Association, Federal Reserve/NYU Conference on Financial Intermediation, CEBRA Annual Meeting, Swedish House of Finance Conference: Money Markets in a New Era of Central Bank Policies, European Financial Association, Becker Friedman Institute Junior Macro and Finance Conference, University of Minnesota, University of Michigan, New York University, Washington University, University of California Santa Cruz, Wharton, University of Amsterdam Workshop on Redistributive Growth, Credit Trends, and Financial Stability

**2020:** Princeton University, SFS Cavalcade, University of Utah, Durham University, Federal Reserve Board, University of Amsterdam, Wharton, Johns Hopkins University, 3<sup>rd</sup> Annual IMF Macro-Finance Research Conference, Yale Junior Macro-Finance Research Conference

**2019:** American Economic Association, Wharton, London School of Economics, UNC Junior Roundtable , Texas Finance Festival, SFS Cavalcade, pre-WFA Real Estate Conference, Becker Friedman Institute 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, Quarterly Journal of Economics, Review of Economic Studies, Review of Finance, Journal of Empirical Finance, Management Science, International Economic Review

**Conference Discussions:**

Western Finance Association (2022), Financial Intermediation Research Society (2021), Western Finance Association (2021), Western Finance Association (2020), American Finance Association(2020), NYU Stern / New York Fed Financial Intermediation Conference (2019), Columbia Business School New Topics in Banking Conference (2019), SFS Cavalcade (2018), Review of Financial Studies FinTech Conference (2018)

**Conference Organized:** Yale Junior Macro-Finance Research Conference (25-26 August 2020 with Gary Gorton, Arvind Krishnamurthy, and Yiming Ma), Yale Junior Macro-Finance Research Conference (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 Groth)

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. Massey Prize for Excellence in Economics, Yale University (co-recipient)

**PhD Advising:** German Sanchez Sanchez (on PhD committee, expected graduation 2023, Penn Economics Department)