

Curriculum Vitae

BIN WEI

Research Department
Federal Reserve Bank of Atlanta
1000 Peachtree Street NE
Atlanta, GA 30309-4470

Phone: 404-498-8913
Email: bin.wei@atl.frb.org

CURRENT POSITION

The Federal Reserve Bank of Atlanta
Financial Economist and Associate Policy Adviser at the Research Department August 2014-present

RESEARCH INTERESTS

Liquidity, Contract Theory, Macro-Finance, Market Microstructure, Asset Pricing

EDUCATION

The Fuqua School of Business, Duke University September 2002-July 2007
Ph.D. Finance
The Wharton School, University of Pennsylvania September 2000-June 2002
M.A. Statistics
University of Science and Technology of China September 1996-June 2000
B.S. Mathematics (major) and Computer Science (minor)

EMPLOYMENT HISTORY

Board of Governors of the Federal Reserve System
Economist at the Research & Statistics Division September 2011-July 2014

The Zicklin School of Business, Baruch College, the City University of New York
Assistant Professor of Finance September 2007-2012 (on leave 2011-2012)

HONORS AND EXPERIENCE

Best Paper Award at the 2012 TCFA Conference 2012
Best Student Paper Award of the Northern Finance Association (NFA) 2006 Conference 2006
Morgan Stanley Microstructure Research Grant 2004-2005

PUBLICATIONS

“Endogenous Events and Long Run Returns” (with S. “Vish” Viswanathan), *Review of Financial Studies*, April 2008, Volume 21, Number 2, 855-888.

“A Model of Portfolio Delegation and Strategic Trading” (with Albert S. Kyle and Hui Ou-Yang), *Review of Financial Studies*, August 2011, Volume 24, Number 11, 3778-3812.

“Exchange Rate Policy and LDC Foreign Borrowing”, (with Samir Jahjah and Vivian Zhanwei Yue), *Journal of Money, Credit and Banking*, October 2013, Volume 45, Issue 7, 1275-1300.

“Uncertainty, Risk, and Incentives: Theory and Evidence” (with Zhiguo He, Si Li, and Jianfeng Yu), *Management Science*, January 2014, Volume 60, Issue 1, 206-226.

2013 The Chinese Finance Association (TCFA) Best Paper Award

SELECTED WORKING PAPERS

“Liquidity Backstop and Dynamic Debt Runs”, joint with Vivian Zhanwei Yue (Emory and FRB of Atlanta)
“Forecasting Inflation and Interest Rates”, joint with Nikolay Gospodinov (FRB of Atlanta)

“Optimal Long-Term Contracting with Learning”, joint with Zhiguo He (University of Chicago) and Jianfeng Yu (University of Minnesota)

“Ambiguity Aversion and the Variance Premium”, joint with Jianjun Miao (Boston University) and Hao Zhou (Tsinghua University)

“Financial Intermediation Chain in a Search Market”, joint with Ji Shen (LSE) and Hongjun Yan (Yale)

TEACHING EXPERIENCE

Robert H. Smith School of Business, University of Maryland

Instructor for *Financial Data Modeling* (master of finance program)

Fall 2013

The Zicklin School of Business, Baruch College, CUNY

Instructor for *Investment Analysis*

2007-2011

The Fuqua School of Business, Duke University

Instructor for *Financial Markets and Investments*

Summer 2006

Teaching Assistant for *Corporate Restructuring* for Professor S. Viswanathan

Fall 2004, 2005, 2006

The Wharton School, University of Pennsylvania

Instructor for *Introductory Business Statistics*

Summer 2002

PROFESSIONAL ACTIVITIES

Referee for

Management Science, Journal of Empirical Finance, Journal of Monetary Economics, Journal of Money, Credit and Banking, Review of Financial Studies

Conference Presentations/Discussion

American Finance Association annual meetings (2014), All-Georgia Finance conference (2014), The 10th Central Bank Workshop (2014), Econometric Society Winter Meeting at San Diego (2013), Society for Economic Dynamics (SED) meetings (2013,2012), China International Conference in Finance (2013,2012),

Conference Presentations/Discussion

European Finance Association (EFA) Annual Meeting (2014), China International Conference in Finance (2013)