EDISON G. YU

Research Department
Federal Reserve Bank of Philadelphia
Ten Independence Mall
Philadelphia, PA 19106-1574

Phone: +1 (215) 574-6221
Fax: +1 (215) 574-4303
Email: Edison.Yu@phil.frb.org

EMPLOYMENT

2013- Economist, Federal Reserve Bank of Philadelphia

EDUCATION

Ph.D. in Economics, Stanford University, 2013
Dissertation Committee: Martin Schneider, Monika Piazzesi, and Manuel Amador

Bachelor of Commerce, University of Sydney, 2007 (First class honors and University medal).

PUBLICATIONS

The (Un)importance of Mobility in the Great Recession (with Siddharth Kothari and Itay Saporta-Eksten), *Review of Economic Dynamics,* vol. 16(3), pages 553-563, 2013

WORKING PAPERS

Dynamic Market Participation and Endogenous Information Aggregation

Longitudinal Multivariate GARCH Model with an Application to Modeling UK Intraday Wholesale Electricity Prices

Does the Maturity of Mortgages Matter?

TEACHING EXPERIENCE

2011-12 Teaching Assistant, Introduction to Financial Economics (Econ 140), Prof. John Shoven, Stanford University (received Outstanding Teaching Assistant Award)

Teaching Assistant, Introduction to Econometrics (Econ 102B), Prof. Matthew

Harding, Stanford University

Teaching Assistant, Graduate Level Econometrics (Econ 270), Prof. Han Hong, Stanford University (received Outstanding Teaching Assistant Award)

2006-07 Teaching Assistant, Financial Econometrics, Prof. Michael Smith, University of Sydney

Teaching Assistant, Regression Modeling, Prof. Robert Bartels, University of Sydney

PAST POSITIONS

2011 Research Assistant for Prof. Martin Schneider, Stanford University
2009-11 Research Assistant for Prof. Nicholas Bloom, Stanford University
2009 Research Assistant for Prof. Manuel Amador, Stanford University
2006-07 Research Officer, Australian Bureau of Statistics, Australia
2007 Research Assistant for Prof. Richard Gerlach, University of Sydney

SCHOLARSHIPS, HONORS AND AWARDS

2012-13 Bradley Graduate and Post Graduate Fellowship
2011-12 Outstanding Teaching Assistant Award
2008-11 Stanford Graduate Fellowship, Stanford University
2006 University Medal for best undergraduate student, University of Sydney
2006 University Honours Scholarship, University of Sydney
2006 Research Cadetship, Australian Bureau of Statistics
2005 University Access Scholarship, University of Sydney

PROFESSIONAL ACTIVITIES

Referee for *American Economic Review*