

# Amy Wang Huber

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<b>Employment</b>	<b>The Wharton School of the University of Pennsylvania</b> Assistant Professor of Finance, 2023–Present  <b>Rice University, Jones Graduate School of Business</b> Postdoctoral Research Associate, 2022–2022  <b>Abu Dhabi Investment Authority</b> , Abu Dhabi, U.A.E. Private Equity Associate, 2014–2016  <b>McKinsey &amp; Company</b> , New York, NY Business Analyst, 2012–2014
<b>Affiliation</b>	Consultant, Research and Statistics Group, New York Fed (2022–Present) CFA <sup>®</sup> charterholder (2016) The Royal Conservatory of Music Associate in Piano Performance (ARCT, 2007)
<b>Education</b>	<b>Stanford University, Graduate School of Business</b> Ph.D., Finance, 2016–2022 Committee: Arvind Krishnamurthy (chair), Darrell Duffie, Benjamin Hébert, and Ali Yurukoglu  <b>Harvard University</b> A.B., Economics, Statistics (secondary), French (citation), 2008–2012 <i>magna cum laude</i> with High Honors, Phi Beta Kappa, 3x John Harvard Scholar
<b>Research Interests</b>	Financial intermediation. Asset pricing. International finance. Macro-finance.
<b>Papers</b>	<b>Intermediary Elasticity and Limited Risk-Bearing Capacity.</b> joint with Yu An Working paper (2024) <i>Select conference presentations:</i> NBER IFM, SAFE Asset Pricing Workshop, Central Bank Conference on the Microstructure of Financial Markets <i>Select media mention:</i> The Economist, Knowledge at Wharton  <b>Dollar Holdings and Hedging Around the Globe.</b> joint with Wenxin Du Working paper (2024) <i>Select conference presentations:</i> NBER Insurance, NBER SI IAP, Bank of Canada Annual Economic Conference, Fed Dollar Conference <i>Select media mention:</i> Knowledge at Wharton, Fortune’s CFO Daily, Frontier of Finance

**Market Power in Wholesale Funding: A Structural Perspective from the Triparty Repo Market.**

*The Journal of Financial Economics* (2023)

Editor's Choice/Lead Article

2023 Marshall Blume Prize in Financial Research (Honorable Mention)

*Select conference presentations:* Cleveland Fed/OFR Financial Stability Conference, Darrell Duffie Celebration Conference

*Select media mention:* Knowledge at Wharton, A Bite of Finance

**Are Intermediary Constraints Priced?**

joint with Wenxin Du and Benjamin Hébert

*The Review of Financial Studies* (2022)

2019 Best Paper Award at the Vienna Symposium on FX Markets (Runner-up)

*Select conference presentations:* NBER AP, NBER IFM, NBER SI IAP, Bank of Canada-SF Fed Conference on Fixed Income Markets

**Invited  
Seminars  
&  
Conference  
Presentations**

2024:

ECB (scheduled), Federal Reserve Board, Imperial College London, LBS, Princeton, Temple

AFA, Central Bank Conference on the Microstructure of Financial Markets\*, Fixed Income and Financial Institutions Conference\*, International Risk Management Conference, NBER IFM, SAFE Asset Pricing Workshop\*, Washington Area International Finance Symposium\*, WAPFIN@Stern.

2023:

Baylor, George Washington, MIT, Rochester

Bank of Canada Annual Conference, Chicago Booth AP Conference, Fed Dollar Conference, JHU Carey Finance Conference, MFA, NBER Insurance, NBER SI (IAP), Vienna Symposium on FX Markets.

2022:

Columbia, Cornell, Dartmouth, Duke, Federal Reserve Bank of New York, Federal Reserve Board, Harvard, Indiana Bloomington, LSE, OFR, Ohio State, Princeton, Rice, Stanford, University of British Columbia, University of Colorado Boulder, Wharton UPenn, USC, UT Austin, University of Toronto, Yale

Australasian Conference, Darrell Duffie Celebration Conference, Cleveland Fed/OFR Conference, WAPFIN@Stern,

2020:

AFA\*, Virtual Derivatives Seminar\*

2019:

Bank of Canada-SF Fed Conference on Fixed Income Markets\*, Canadian Derivatives Institute Annual Conference\*, JHU Carey Finance Conference\*, LSE Paul Woolley Centre Annual Conference\*, Macro Finance Society\*, NBER IFM\*, NBER AP\*, NBER SI (IAP)\*, NFA, SITE\*, the Vienna Symposium on FX Markets\*.

(\* indicates conference presentation by co-authors)

## Discussions

- 2024 ECB Conference on Money Markets  
Christian Kubitzka, Jean-David Sigaux, Quentin Vandeweyer  
“The Implications of CIP Deviations for International Capital Flows”
- 2024 Fed Dollar Conference  
Omar Barbiero, Falk Bräuning, Gustavo Joaquim, Hillary Stein  
“Dealer Risk Limits and Currency Returns”
- 2024 FIRS  
Adrien d’Avernas, Damon Petersen, Quentin Vandeweyer  
“The Central Bank’s Balance Sheet and Treasury Market Disruptions”
- 2024 AFA  
Felipe Aldunate, Zhi Da, Borja Larrain, Clemens Sialm  
“Pension Fund Flows, Exchange Rates, and Covered Interest Rate Parity”
- 2023 Yale Financial Stability Conference  
Ron Alquist, R. Jay Kahn, Karlye Dilts Stedman  
“Central Banker to the World: Foreign Reserve Management and U.S. Money Market Liquidity”
- 2023 Yale Junior Finance Conference  
Jamie Coen, Patrick Coen, Anne-Caroline Hüser  
“Collateral Demand and Liquidity Demand in Wholesale Funding Markets”
- 2023 SFS Cavalcade  
Jason Allen, Milena Wittwer  
“Intermediary Market Power and Capital Constraints”
- 2023 Bank of Israel  
Nadav Ben Zeev, Daniel Nathan  
“The Persistent Widening of Cross-Currency Basis: When Increased FX Swap Demand Meets Limits of Arbitrage”
- 2023 MFA  
Andrea Orame, Rodney Ramcharan, Roberto Robatto  
“Quantitative Easing, Bank Lending, and Macroprudential Regulation”
- 2023 AFA  
Carlo Altavilla, Miguel Boucinha, Lorenzo Burlon, Mariassunta Giannetti, Julian Schumacher  
“Money Markets and Bank Lending: Evidence from the Tiering Adoption”
- 2022 Australasian Finance and Banking Conference  
Daniel Rabetti  
“Evergreen Lending in Times of Crisis”
- 2022 FIRS  
Jens Eisenschmidt, Yiming Ma, Anthony Lee Zhang  
“Monetary Policy Transmission in Segmented Markets”

## Professional Activities

Referee for Academic Journals: American Economic Review, Journal of Finance, Journal of Financial Economics, Review of Financial Studies, Management Science,

Review of Asset Pricing Studies, Journal of Banking and Finance, Journal of Money, Credit and Banking

Grant Reviewer: National Science Foundation

Program Committee: Western Finance Association (2024, 2025), SFS Cavalcade NA (2024, 2025), European Finance Association (2024), Northern Finance Association (2023, 2024), Eastern Finance Association (2023)

Organizer: Wharton Finance External Seminar Series (2023–2024)

**Honors, Grants, and Fellowships**

2024 Jacobs Levy Center Grant for Quantitative Research  
2023 Marshall Blume Prize in Financial Research (Honorable Mention)  
2023 Jacobs Levy Center Grant for Quantitative Research  
2016–2022 Stanford Graduate School of Business Fellowships (various)  
2019 Harvey Fellow  
2020 AFA Ph.D. Student Travel Grant  
2019 Best Paper Award at the Vienna Symposium on FX Markets (Runner-up)  
2016 Stanford EDGE Doctoral Fellowship  
2012 Phi Beta Kappa  
2012 John Harvard Scholar  
2010 John Harvard Scholar  
2009 John Harvard Scholar  
2009 Detur Book Prize for Academic Excellence  
2007 The Governor General’s Academic Medal  
2007 The Duke of Edinburgh’s Award — Gold  
2007 Girl Guides of Canada Chief Commissioner’s Award

**Teaching Experience**

**Valuation** (MBA elective)  
Wharton, Instructor, spring 2024

**Corporate Finance** (MBA core)  
Stanford GSB, Teaching Assistant, spring 2018, spring 2019, winter 2022

**Money and Banking** (MBA elective)  
Stanford GSB, Teaching Assistant, fall 2019, fall 2020

**Capital Markets & Institutional Investing** (MBA elective)  
Stanford GSB, Teaching Assistant, winter 2020

**Debt Markets** (MBA elective)  
Stanford GSB, Teaching Assistant, winter 2019

**Languages**

R, Python, Julia, Matlab, Stata, C, SQL  
English (fluent), Chinese (fluent), French (once functional, now rusty)

**Personal**

Sports: marathon, Ironman 70.3  
Travel: 35+ countries  
Citizenship: Canadian  
Family: married with one child, born March 2021

Last updated: October 2024