

Amy Wang Huber

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Employment	The Wharton School of the University of Pennsylvania Assistant Professor of Finance, 2023–Present Rice University, Jones Graduate School of Business Postdoctoral Research Associate, 2022–2022 Abu Dhabi Investment Authority , Abu Dhabi, U.A.E. Private Equity Associate, 2014–2016 McKinsey & Company , New York, NY Business Analyst, 2012–2014
Education	Stanford University, Graduate School of Business Ph.D., Finance, 2016–2022 Committee: Arvind Krishnamurthy (chair), Darrell Duffie, Benjamin Hébert, and Ali Yurukoglu Harvard University A.B., Economics, Statistics (secondary), French (citation), 2008–2012 <i>magna cum laude</i> with High Honors, Phi Beta Kappa, 3x John Harvard Scholar
Affiliation	Consultant, Research and Statistics Group, New York Fed (2022) CFA [®] charterholder (2016) The Royal Conservatory of Music Associate in Piano Performance (ARCT, 2007)
Research Interests	Financial intermediation. Asset pricing. International finance. Macro-finance.
Papers	Demand Propagation Through Traded Risk Factors. 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 Dollar Holdings and Hedging Around the Globe. joint with Wenxin Du Working paper — R&R at <i>The Review of Financial Studies</i> (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> NBER Digest, 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: Risk.net, 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**

2025:

Bank of Canada (scheduled), HKU (scheduled), HKUST (Economics, Finance) (scheduled)

David Backus Conference at UCLA, HBS Juniors Conference, SFS Cavalcade*

2024:

ECB, 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	<p><u>Grant Reviewer</u>: National Science Foundation, European Research Council</p> <p><u>Program Committee</u>: Western Finance Association (2024, 2025), SFS Cavalcade NA (2024, 2025), European Finance Association (2024, 2025), Northern Finance Association (2023, 2024), Eastern Finance Association (2023)</p> <p><u>Referee for Academic Journals</u>: American Economic Review, Review of Economic Studies, 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</p> <p><u>Organizer</u>: Wharton Finance External Seminar Series (2023–2024)</p>
Honors, Grants, and Fellowships	<p>2024 Jacobs Levy Center Grant for Quantitative Research</p> <p>2023 Marshall Blume Prize in Financial Research (Honorable Mention)</p> <p>2023 Jacobs Levy Center Grant for Quantitative Research</p> <p>2016–2022 Stanford Graduate School of Business Fellowships (various)</p> <p>2020 AFA Ph.D. Student Travel Grant</p> <p>2019 Harvey Fellow</p> <p>2019 Best Paper Award at the Vienna Symposium on FX Markets (Runner-up)</p> <p>2016 Stanford EDGE Doctoral Fellowship</p> <p>2012 Phi Beta Kappa</p> <p>2012 John Harvard Scholar</p> <p>2010 John Harvard Scholar</p> <p>2009 John Harvard Scholar</p> <p>2009 Detur Book Prize for Academic Excellence</p> <p>2007 The Governor General’s Academic Medal</p> <p>2007 The Duke of Edinburgh’s Award — Gold</p> <p>2007 Girl Guides of Canada Chief Commissioner’s Award</p>
Advising	<p>Dongchen Zou (Wharton Ph.D. 2025, Initial Placement: Indiana Bloomington)</p>
Teaching Experience	<p>Valuation (MBA elective) Wharton, Instructor, spring 2024, spring 2025</p> <p>Corporate Finance (MBA core) Stanford GSB, Teaching Assistant, spring 2018, spring 2019, winter 2022</p> <p>Money and Banking (MBA elective) Stanford GSB, Teaching Assistant, fall 2019, fall 2020</p> <p>Capital Markets & Institutional Investing (MBA elective) Stanford GSB, Teaching Assistant, winter 2020</p> <p>Debt Markets (MBA elective) Stanford GSB, Teaching Assistant, winter 2019</p>
Languages	<p>R, Python, Julia, Matlab, Stata, C, SQL</p> <p>English (fluent), Chinese (fluent), French (once functional, now rusty)</p>

Personal

Sports: marathon, Ironman 70.3

Travel: 35+ countries

Citizenship: Canadian

Family: married with one child, born March 2021

Last updated: February 2025