

The Value of Arbitrage

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The Value of Arbitrage

Closed to further applications

Faculty Member: [Eduardo Davila](#)

Proposal Description:

This project seeks to compute the social value of closing arbitrage gaps. The RA in this project will assist the researchers by reading and summarizing existing literature, verifying theoretical derivations, numerically solving equilibrium models, and empirically implementing econometric procedures in actual data.

Requisite Skills and Qualifications:

The ideal candidate has previous exposure to general equilibrium theory, finance, and macroeconomics. Knowledge of numerical methods, along with coding experience in Matlab/Python or similar is very valuable. Knowledge of some statistical software (R, in particular) may be useful too.

Award: Alya Ahmed

Tobin Application Link: [Tobin Application](#)

Project Type: Tobin RA

Project Year: 2020

Term: Spring 2020

Source URL: <https://economics.yale.edu/undergraduate/tobin-ra/spring-2020/value-arbitrage>