The Value of Arbitrage

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.

Tobin Application Link: Tobin Application
Project Type: Tobin
Project Year: 2020
Term: Spring 2020

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