Reconstructing Long-run Bank Equity and Credit Data

Faculty Member: Andrew Metrick
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Proposal Description:

The Yale Program on Financial Stability (YPFS) at Yale SOM is looking for research assistants to work on a new project reconstructing long-run bank equity and credit data, spanning centuries around the globe. The work involves working with current and former YPFS members to digitize large financial primary source collections (Newspapers, bank reports, statistical publications) in foreign languages, into digital financial data files, and help construct new reference equity and credit indices.

Requisite Skills and Qualifications:

YPFS is looking in particular for students with the following language skills (native or fluent): Turkish, German, Japanese, Chinese, Spanish. Ideally, candidates have basic knowledge in financial market terminology, and basic valuation measures, but no advanced quantitative or econometric skills are required. Each successful candidate will be assigned responsibility for their own financial market.

Research assistants are expected to dedicate 10 hours per week to the work during the semester, and interact with fellow project members, including on a weekly team call.

Award: Sude Yenilnez
Ryan Vaughn
Harry Wang

Tobin Application Link: Tobin Application
Project Type: Tobin RA
Project Year: 2022
Term: Fall 2022

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