

Tiange Ye (叶天戈)

CONTACT INFORMATION

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EDUCATION

University of Southern California 2020 - Present
Marshall School of Business
Ph.D. in Finance

Columbia University 2017 - 2019
Graduate School of Arts and Sciences
M.A. in Mathematics of Finance

New York University 2013 - 2017
NYU Shanghai
B.S. in Business Finance; Economics

RESEARCH INTERESTS

Credit Market, Institutional Investors, Asset Pricing, Capital Structure, and International Finance.

WORKING PAPER

[1] **Passive Demand and Active Supply: Evidence from Maturity-mandated Corporate Bond Funds**
(with Lorenzo Bretscher and Lukas Schmid)

- **Presentations:** AFA Annual Meeting (2024), SWFA Annual Meeting (2024), CEPR Paris Symposium (2023), Chicago Booth Asset Pricing Conference (2023), CEPR Asset Pricing Meeting Gerzensee (2023), University of Hong Kong (2023), HK Fixed Income and Institutions Research Symposium (2023), Nanyang Technological University (2023), National University of Singapore (2023), SFI Research Days (2023), Chicago Fed Workshop on Non-Bank Financial Institutions (2023), MFA Annual Meeting (2023), LBS Trans-Atlantic Doctoral Conference (2023), Sydney Banking and Financial Stability Conference (2023), USC Finance PhD Miniconference (2022)

[2] **Market-wide Spillovers from Individual Firms' Earnings Announcements and Earnings Announcement Premium**
(with Maria Ogneva and Jingjing Xia)

- **Presentations:** Chicago Booth (2023), USC Accounting Brownbag (2023), Hong Kong University of Science and Technology (2023), CUHK Accounting Conference (2023), USC Finance Brownbag (2023), FARS Midyear Meeting (2023), Rotman Accounting Conference (2022), Baruch College Seminar (2022), Derivative Markets Conference (2022), Yale SOM Accounting Conference (2021)

[3] **Borrowing Costs and Market Immediacy: Evidence from Private Loan Index Constituency**
(with AJ Chen, Matthew Phillips, and Regina Wittenberg-Moerman)

- **Presentations:** USC Finance Brownbag (2023)

WORK IN PROGRESS

[4] **Monetary Policy Global Spillover and Sovereign Debt Rollover Risk**
(with *Alexandre Jeanneret and Zhao Zhang*)

[5] **Global Uncertainty and Variance Risk Premiums**
(with *Geert Bekaert and Nancy Xu*)

PRESENTATIONS (* = by co-author, † = scheduled)

2024: AFA Annual Meeting[†], SWFA Annual Meeting[†]

2023: CEPR Paris Symposium[†], Chicago Booth*, Sydney Banking and Financial Stability Conference (presenter, discussant), USC Accounting Brownbag*, University of Hong Kong*, HK Fixed Income and Institutions Research Symposium*, Nanyang Technological University*, National University of Singapore*, Chicago Booth Asset Pricing Conference*, CEPR Asset Pricing Meeting Gerzensee*, SFI Research Days*, Hong Kong University of Science and Technology*, CUHK Accounting Conference*, LBS Trans-Atlantic Doctoral Conference (presenter, discussant), Chicago Fed Workshop on Non-Bank Financial Institutions*, USC Finance Brownbag, USC PhD Research Symposium, MFA Annual Meeting (presenter, discussant×2), FARS Midyear Meeting*

2022: USC Finance PhD Miniconference, Derivative Markets Conference*, Rotman Accounting Conference*, Baruch College Seminar*

2021: Yale SOM Summer Accounting Conference*

TEACHING

Instructor, USC Marshall

- Advanced Business Finance, Undergraduate Core Fall 2023

Teaching Assistant, USC Marshall

- Fundamentals of Asset Pricing, PhD Core (Scott Joslin) Spring 2023

- Advanced Asset pricing I, PhD Core (Mete Kilic) Fall 2022

- Advanced Asset pricing II, PhD Core (Lukas Schmid) Fall 2022

Teaching Assistant, Columbia University

- Financial Risk Management (Harvey Stein) 2018
Evaluation: 4.82/5.00

HONORS & AWARDS

Dissertation Completion Award \$6,000, USC Marshall 2023

MFA Doctoral Symposium Invitees and Travel Grant 2023

High Pass for Finance Qualifying Exam 2022

PhD Fellowship, USC Marshall 2020-Present

Business Honors Program, NYU Shanghai/NYU Stern 2017

University Honors Scholar/Founders' Day Award, NYU 2017

Latin Honors - Magna Cum Laude, NYU 2017

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| SERVICE | Referee: Management Science, Journal of Banking and Finance Organizer: USC Finance PhD Conference |
| DISCUSSIONS | <p>“Unveiling Effective Monitors: Institutional Investors’ Identity and its Impact on Firms’ Earnings Management Practices” by Amrit Panda, Soumya Guha Deb, and Sankarshan Basu <i>Sydney Banking and Financial Stability Conference</i> 2023</p> <p>“Liquidity Insurance and Pledgeability” by Xiaobo Yu <i>LBS Trans-Atlantic Doctoral Conference</i> 2023</p> <p>“Outsourced Fund and Risk-taking: A Tale of Two Contracts” by Shyam Venkatesan, Saurin Patel, and Jung Hoon Lee <i>MFA Annual Meeting</i> 2023</p> <p>“Insider Trading amidst Political Uncertainty” by Jiawei Chen, Brandon Cline, Brian Blank, and Caleb Houston <i>MFA Annual Meeting</i> 2023</p> |
| OTHER EXPERIENCE | <p>Graduate Fellow, USC Center for Applied Financial Economics 2021</p> <p>Research Assistant to Scott Joslin, USC Marshall 2020 - 2021</p> <p>Empirical Research Fellow, Northwestern Kellogg 2019 - 2020</p> <ul style="list-style-type: none"> - Research Assistant to Sean Higgins - Research Assistant to Ravi Jagannathan - Research Assistant to David Matsa - Research Assistant to Jacopo Ponticelli |
| PRE-DOCTORAL PUBLICATION | <p>Flatter SML and Margin Constraints: An Empirical Test in China’s Stock Market <i>(with Robert Whitelaw and Kangni Yu)</i> Economic Theory and Business Management (经济理论与经济管理), 38 (6): 39-54, June 2019 (in Chinese)</p> |
| MBA CASES | <p>Nilkamal: A Case-Study of Investment Timing 2022 <i>(with Ravi Jagannathan, Sris Chatterjee, and Mallikarjun Gadda)</i></p> <ul style="list-style-type: none"> - Northwestern Kellogg MBA Case |
| OTHER INFORMATION | <p>Certification:</p> <ul style="list-style-type: none"> - FRM (Financial Risk Manager) - ACCA Advanced Diploma in Accounting <p>Programming:</p> <ul style="list-style-type: none"> - R, Stata, SAS, Python, Matlab <p>Languages:</p> <ul style="list-style-type: none"> - English (fluent), Chinese (native) |

Update: October 2023