

MICHAEL C. TSENG

CONTACT INFORMATION

E-mail michael.tseng@ucf.edu

RESEARCH INTERESTS

Financial Economics · Time Series Econometrics

EMPLOYMENT

Aug 2018 - Present Assistant Professor
Department of Economics
University of Central Florida
USA

Aug 2016 - July 2018 Postdoctoral Researcher
Swiss Finance Institute
École Polytechnique Fédérale de Lausanne
Switzerland

EDUCATION

2016 PhD, Economics
Simon Fraser University, Canada
Thesis: *Essays on Financial Economics*

2012 PhD, Mathematics
Pennsylvania State University, USA
Thesis: *Rokhlin Actions on AF C^* -Algebras and Classifiability*

2008 BS, Mathematical Sciences
University of Texas at Dallas, USA

PUBLICATIONS AND WORKING PAPERS

Ramazan Gençay, Jakub Rojček, Soheil Mahmoodzadeh, Michael C. Tseng, *Price Impact and Bursts in Liquidity Provision*, **Quantitative Finance**, 2018. Working paper version available on [SSRN](#)

Xiaowen Lei, Michael C. Tseng, *“Wait and See” Monetary Policy*, **Macroeconomic Dynamics**, 2019. Working paper version available on [SSRN](#).

Nathan Abu, Gary Richardson, Michael C. Tseng, *Periodogram ordinate: Spatial model with near unit roots and dependent errors*, **Statistics and Probability Letters**, 2020.

Ramazan Gençay, Hao Pang, Michael C. Tseng, Yi Xue, *Contagion in a Network of Heterogeneous Banks*, **Journal of Banking and Finance**, 2020. Working paper version available on [SSRN](#).

Stefan Avdjiev, Uluc Aysun, Michael C. Tseng, *Regulatory Arbitrage and Global*

Push Factors, **Under Review**, available on [SSRN](#).

Michael C. Tseng, *Estimation of a Time-Varying Parameter from Long-Range Dependent Data*, **Under Review**, available on [SSRN](#).

Michael C. Tseng, Gary Richardson, *Spatial Invariance Principle and Unit Root Testing*, **Under Review**, available on [SSRN](#).

Soheil Mahmoodzadeh, Michael C. Tseng, *Spot Arbitrage in FX Market and Algorithmic Trading: Speed Is Not of the Essence*, **Under Review**, available on [SSRN](#).

Working Paper Christian Keller, Michael C. Tseng, *Arrow-Debreu Meets Kyle*, available on [SSRN](#).

Working Paper Lealand Morin, Michael C. Tseng, *A Simple Unit Root Test For Near Double-Integrated Time Series*, available on [SSRN](#).

Working Paper Michael C. Tseng, *Competitive Contracts with Adverse Selection in Continuous-Time*.

Working Paper Semyon Malamud, Michael C. Tseng, Yuan Zhang, *The Demand for Commodity Options*.

M.C. Tseng, H. Zhou, and V. Ramakrishna, *Parametrizations of Positive Matrices With Applications*, **Mathematics of Quantum Computation and Quantum Technology**, pp. 387-405, Chapman and Hall/CRC, 2008

M.C. Tseng and V. Ramakrishna, *Dilation theoretic parametrizations of positive matrices with applications to quantum information*, **Operator Theory, Structured Matrices, and Dilations: Tiberiu Constantinescu Memorial Volume**, Theta Foundation, 2007.

PRESENTATIONS

2014 Seattle-Vancouver Econometrics Conference

31st Annual Meeting of the Canadian Econometric Study Group (Poster presentation and Discussant)

NBER-NSF Time Series Conference 2015 Vienna (Poster presentation)

Koç University Finance Seminar

Microstructure of Foreign Exchange Markets, Trinity College, University of Cambridge

SoFiE Financial Econometrics Summer School, National Bank of Belgium

University of Vienna ISOR Seminar

U.S. Securities and Exchanges Commission

University of Central Florida Department of Statistics Colloquium

Mathematics in the City Beautiful: PDEs, SDEs, Control Theory, and
Applications to Finance and Life Sciences

2019 Annual Meeting of the Canadian Economics Association

TEACHING

UCF **Mathematics**

Financial Economics for Mathematicians (Financial Math MS/PhD)

UCF **Economics**

Mathematical Economics I & II (MS)

Econometrics I · Time Series Econometrics (Undergraduate)

Quantitative Methods for Business Analytics (Professional MS)

EPFL **Swiss Finance Institute**

Econometrics (Master of Financial Engineering)

SFU **Economics**

Intermediate Microeconomics · Intermediate Macroeconomics · Econometrics
Mathematical Economics (Undergraduate)

Penn State **Mathematics**

Matrices · Calculus I · Ordinary Differential Equations · Calculus and Vector
Analysis (Undergraduate)

SERVICE

UCF **Department of Economics**

Library Acquisition Committee · Graduate Program Committee (Economics
MS) · Graduate Program Committee (PMSM-BA)

PROGRAMMING LANGUAGES

R, Python, Matlab, C++

September 3, 2021