MICHAEL C. TSENG

CONTACT INFORMATION

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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, **Economic Modelling**, 2022, Working paper version available on SSRN.

Soheil Mahmoodzadeh, Michael C. Tseng, *Spot Arbitrage in FX Market and Algorithmic Trading: Speed Is Not of the Essence*, **Market Microstructure and Liquidity**, 2022, Working paper version available on SSRN.

Christian Keller, Michael C. Tseng, *Arrow-Debreu Meets Kyle: Price Discovery for Derivatives*, **Under Review**, available on SSRN.

Roberto Burguet, Michael C. Tseng, *Contracting with Risk-Neutral Agents in Dynamic Settings*, **Under Review**, available on SSRN.

Working Paper Michael C. Tseng, *Spatial Invariance Principle and Unit Root Testing*, available on SSRN.

Working Paper Michael C. Tseng, *Estimation of a Time-Varying Parameter from Long-Range Dependent Data*, available on SSRN.

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

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 (U of Washington) · Canadian Econometric Study Group (poster/discussant)

2015 NBER-NSF Time Series Conference (poster) · Microstructure of Foreign Exchange Markets (Cambridge) · SoFiE Financial Econometrics Summer School

2016 Koç University Department of Finance

2018 University of Vienna ISOR · U.S. Securities and Exchanges Commission · University of Central Florida Department of Statistics Colloquium

2019 Mathematics in the City Beautiful (UCF Math) · Canadian Economics Association Meeting

2022 Taiwan Economics Association Meeting · Canadian Economics Association Meeting · Econometric Society Asia Meeting · Northern Finance Association

Meeting · Midwest Economic Theory Meeting · Econometric Society European Winter Meeting

2023 HEC-McGill Winter Finance Workshop · National Taiwan University Department of Economics · Econometric Society North American Summer Meeting

TEACHING

UCF Mathematics

Financial Economics I—Asset Prices, Risk, and Information (Math MS/PhD)

Financial Economics II—Continuous-Time Models (Math MS/PhD)

UCF Economics

Mathematical Economics I & II (MS)

Introductory Econometrics · 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)

PROGRAMMING LANGUAGES

R, Python, Matlab, C++

Tuesday 26th March, 2024