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Education

- PhD, Finance, Lancaster University, 2006-2013.
- MSc, Finance, Lancaster University, 2005-2006 (with distinction).
- BA, Finance, National Taiwan University, 1998-2002.

Area of Specialty

- Financial Econometrics
- High-frequency Financial Data Estimation and Modelling
- Statistical Inference on Point Process and Extreme Value Theorem

Academic Experience

- Assistant Professor, Department of Finance, Southern Taiwan University of Science and Technology, 2014/8 to present.

Publications

Book Chapters (peer-reviewed):

1. ***Tsai, P-C.*** and M. Shackleton (2016). Detecting Jumps in High-frequency Prices under Stochastic Volatility: a Data-driven Approach, in *Handbook of High-frequency Trading and Modelling in Finance* (peer-reviewed), John Wiley, Hoboken, New Jersey.

Conference Papers:

1. ***Tsai, P-C.*** 2016, *Do Jumps in Financial Prices Cluster? Evidence from High-frequency Data*. Presented in the 12th International Conference on Knowledge Based Economy and Global Management, STUST, Tainan, Taiwan, 17-18 November, 2016.
2. ***Tsai, P-C.*** 2016, *A Survey on the Quality and Learning Outcome of an English-taught Statistics Course in STUST.* Presented in the International Conference and Workshop on English for Specific Purposes, STUST, Tainan, Taiwan, 27-29 October, 2016.

3. ***Tsai, P-C.*** 2009, *Decomposing Realized Variance: a Point Process of Relevant Price Changes with Long Memory in Volatility*. Presented in (1) Quantitative & Qualitative Analysis in Social Sciences (QASS) Conference on Financial Econometrics & Realized Volatility, Queen Mary University London, 2009; (2) The 1st Annual Conference on Modelling High-frequency Data in Finance, Stevens Institute of Technology, Hoboken, New Jersey, 2009. Accepted by the 5th PhD Meeting of the Royal Economic Society, City University London, 2010.
4. ***Tsai, P-C.*** 2009, *Volatility Modelling with Heterogeneous Impulse Response Function: Introducing Non-parametric Jumps into the FIEGARCH Model*. Presented in The 2009 Far East and South Asia Meeting of the Econometric Society, University of Tokyo.

Working Papers:

1. ***Tsai, P-C.*** 2013, Testing for Jumps in Prices under a Jump-driven Leverage Effect in Volatility: a Simulation Study, Lancaster University Management School working paper.
2. ***Tsai, P-C.*** 2013, On the Marked Point Processes of Detected Jumps: a Linear Self-exciting Hawkes Model for Conditional Intensity, Lancaster University Management School working paper.

Dissertation

- ***Tsai, P-C.*** *(2013) An Empirical Study on Jumps in Asset Prices Using High-frequency Data: Volatility Specification, Jumps Detection & the Modelling of Jump Intensity, PhD Thesis, Department of Accounting and Finance, Lancaster University.*

Honors and Awards

1. STUST Young Scholar with International Research Exposure, academy year 2014/2015.
2. STUST Young Scholar with International Research Exposure, academy year 2015/2016.

Academic and Professional Services

1. Reviewer: *Journal of Banking and Finance*, 2014.
2. Admission interview panel: English-taught International Finance Program, STUST, 2014-2016.
3. Master dissertation interview panel: Department of Mechanics, Kun Shan University, 2016.

Last updated: December 2016.