

Michelle Wu

FDIC

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Area of Expertise Empirical Asset Pricing, Mutual Funds, Fixed Income, FX Market

Work Experience **Federal Deposit Insurance Corporation**
Financial Economist, 2021-present.

US Securities and Exchange Commission
Financial Economist, 2018-2021.

Policy work: investment adviser advertising and solicitation rule, funds' use of derivatives rule, fund of funds rule, congressional study on diversified funds.

University of Rochester, Simon Business School
Research Assistant for Prof. Ron Kaniel, Prof. Robert Ready
2013-2014.

International Monetary Fund, Research Department
Intern Economist, with Dr. Gian Maria Milesi-Ferretti, 2010.

World Bank, Finance and Private Sector, Research Department
Research Consultant, with Dr. Asli Demirguc-Kunt, 2009-2010.

University of California, Berkeley, Haas Business School
Research Assistant for Prof. Waverly Ding, 2007.

Education

University of Rochester, Simon Business School
Ph.D, Finance, 2018
M.S.B.A., Applied Economics, Macroeconomics, 2014.

University of Maryland, College Park
M.A., Economics, 2009.

University of Hong Kong
University of California, Berkeley
B.A., with honors, Economics and Finance, 2007.

Teaching

University of Rochester, Simon Business School
Instructor, MBA Corporate Finance, 2013
Lab Instructor, MBA Management Economics, 2012-2014
Lab Instructor, Framing and Analyzing Business Problems, 2015

Awards and Fellowships

University of Rochester, Simon Business School Full Doctoral Fellowship
IMF-Japan PhD Scholarship
Dean's Honor List
Robert Ho Scholarship

Working Papers

- FX Risk Premia from the Bond Markets
- Dynamics of Credit Default Risk and the Investor-Base Shift in the Eurozone Sovereign Bonds Market
- Impact of Global Factors on Sovereign Yields of Different Denominations
- Mutual Funds' Currency-timing (with Tong Yao)

Presentations

“FX Risk Premia from the Bond Markets”

- *International Finance and Banking Society Conference*, 2017
- *University of Sydney Business School*, 2017
- *International Banking, Economics, and Finance Association joint with Western Economic Association International*, presenter and discussant, 2018
- *Eastern Finance Association Philadelphia meeting*, presenter and discussant, 2018
- *Warwick Business School*, 2018
- *City University of Hong Kong*, 2018
- *California State University*, 2018
- *San Francisco State University*, 2018
- *U.S. Securities and Exchange Commission, DERA*, 2018
- *Vanguard*, 2018
- *Simon Business School Research Seminars*

Languages and Skills

English (Fluent), Chinese (Native), French (Novice)
Matlab, Stata, L^AT_EX, R

Citizenship

US Citizen