

# Chim Lau

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## EDUCATION

**University of California, San Diego**, La Jolla, California  
Starting August 2007

- Doctor of Philosophy in Economics

**Johns Hopkins University**, Baltimore, Maryland  
January 2004 - May 2006

- Master of Arts in Applied Economics

**University of California, Berkeley**, Berkeley, California  
August 1999 - May 2002

- Bachelor of Arts in Economics, Highest Honors
- Bachelor of Arts in Computer Science

## INTERESTS

**Finance, Macroeconomics, Asian Economies**

## EXPERIENCE

**University of California, San Diego, Department of Economics**, La Jolla, California  
**Research Assistant for Professor Takeo Hoshi**, Summer 2008

- Collect and calculate Tobin's Q for Japanese firms.

**University of California, San Diego, Department of Economics**, La Jolla, California  
**Teaching Assistant**, September 2007 – Present

- Prepared material and led discussion sections to supplement course material taught in various economic courses including Macroeconomics, Microeconomics, and Econometrics.

**Federal Reserve Board, Monetary and Financial Market Analysis Section**, District of Columbia  
**Research Systems Analyst**, July 2004 – August 2007

- Assisted with research on term premium on a ten-year par bond, impact of mid-term elections on asset prices, and high frequency bid-ask spreads in Treasury market. *Example*: memo describing the construction of a simple alternative estimate of term premium to an arbitrage-free three-factor term structure model by using the estimate of the decomposition of Eurodollar futures.
- Designed, implemented, and supported production programs to automate data collection, analysis, and presentation. *Example*: developed scripts to download hourly data from Intrade.com for regression analysis.
- Oversaw three research assistants' maintenance of the section's production systems.
- Presented a seminar to section economists on using the analysis program FAME to access Federal Reserve data.
- Organized informational seminars for research systems analysts on topics such as access to computing resources at the Federal Reserve.

**Federal Reserve Board, Monetary and Financial Market Analysis Section**, District of Columbia  
**Research Assistant**, April 2003 – July 2004

- Assisted in current analysis of the financial market and monetary policy implications using financial data from the futures and options market, treasury market, and survey data from many sources.

- Assisted with research on Dow-based indices of stocks and bonds, communications about FOMC's implicit inflation target, and measure of corporate bond liquidity.
- Monitored and summarized weekly financial market developments for economists.
- Maintained production systems, including the Federal Reserve's yield curve model.
- Prepared exhibits for the Blue Book, Green Book, and FOMC meetings.

**Raymond James Financial**, San Francisco, California

**Portfolio Analyst**, September 2002 – March 2003

- Researched and presented analysis on financial issues for a client running for political office.
- Researched stocks, fixed income securities, and industry sectors.
- Compiled client transactions to analyze account performance.
- Trained and managed new interns.
- Supervised the marketing support team – researched marketing material and made sure team met deadlines.

## **AWARDS AND SCHOLARSHIPS**

**Tuition scholarship**, University of California, San Diego, 2007 - Present

## **PERSONAL INFORMATION**

**Citizenship:** United States

**Gender:** Male

**Languages:** English (fluent), Chinese (fluent), French (basic)

## **COMPUTATION SKILLS**

**Numeric Analysis:** Excel, MATLAB, Mathematica, SAS, STATA, EViews, FAME, R, S-PLUS, Scilab, R

**Database:** Access, SQL (Microsoft, Oracle, MySQL, PostgreSQL)

**Data Source:** Bloomberg, Compustat, FAME Channel, NEEDS Financial Data, Telerate

**Programming:** C, C++, Java, Visual Basic, Perl, PHP, Shell Script, ASP.NET, HTML, Javascript

**Presentation:** Word, PowerPoint, Adobe Photoshop

**Operating System:** Microsoft Windows, Linux, UNIX (Solaris)