MING CHENG
Room E5.03, Amsterdam School of Economics, Roeterstraat 11, 1018 WB Amsterdam
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EDUCATION

PhD Candidate in Financial Econometrics — **Sep 2023 - Present**
University of Amsterdam & Tinbergen Institute — *Amsterdam*
Supervisors: prof. dr. H. Peter Boswijk & dr. Yi He.

MPhil in Economics — **Aug 2021 – Aug 2023**
Tinbergen Institute — *Amsterdam*
Tracks: Advanced Econometrics & Finance.
Completed additional graduate-level mathematics courses in Measure Theoretic Probability, Asymptotic Statistics and Stochastic Integration.

Double BSc in Econometrics & Economics *(cum laude)* — **Sep 2017 – Jul 2021**
Erasmus University Rotterdam — *Rotterdam*

RESEARCH INTERESTS

Financial Econometrics: Volatility Estimation and Forecasting
Secondary: Machine Learning, Time Series Econometrics, Asset Pricing

WORK IN PROGRESS

A Guided Neural Network Approach to Volatility Forecasting

ADDITIONAL EDUCATION

SoFiE Summer School "The Econometrics of Derivatives Markets" — **2024**
Tinbergen Institute Econometrics Lectures 2023 "A Mixed Frequency Structural Estimation" — **2024**

SCHOLARSHIPS AND AWARDS

Scholarships
Full Scholarship (merit-based), Tinbergen Institute — **2022**
Tuition Fee Waiver, Tinbergen Institute — **2021**

Awards
Teaching Assistant of the Year (Common Courses), Tinbergen Institute — **2023**
1st Place, Dutch National Economics Olympiad, *with Sijmen Rijks and Maartje van Wijhe* — **2023**
1st Place, Dutch National Economics Olympiad, *with Sijmen Rijks and Maartje van Wijhe* — **2022**

TEACHING ASSISTANCE

University of Amsterdam
Microeconometrics (BSc) — **2024,2025**
Machine Learning for Econometrics (MSc) — **2023, 2024**
Machine Learning and Optimisation (MSc) — **2023, 2024**
Stochastic Calculus (MSc) — **2022, 2023, 2024**

Tinbergen Institute
Econometrics III (MPhil/PhD) — **2023**
Asset Pricing (MPhil/PhD) — **2023**

Erasmus University Rotterdam
Time Series Analysis (BSc) — **2023**
Probability Theory (BSc) — **2019, 2021, 2022**
Statistics (BSc) — **2019, 2020, 2022**
Linear Programming (BSc) — **2021**

Econometrics 1 (BSc)	**2020, 2021**
Nonlinear Optimisation (BSc)	**2020**
Econometrics 2 (BSc)	**2020**
Finance 1 (BSc)	**2019**
Introduction to Multivariate Statistics (BSc)	**2019**
Guidance (BSc)	**2018**

MISCELLANEOUS EXPERIENCE

Steward Volunteer, **European Finance Association Annual Meeting Amsterdam** **2023**

Research Assistant, Erasmus University Rotterdam **2019, 2020**

Assisted prof. dr. Michel van der Wel on the project '' Expectations or Surprises: What Really Moves the U.S. Treasury Market?". Prepared a new mixed frequency data set consisting of high frequency US bond prices and low frequency macro announcement and performed preliminary analyses.

SEMINAR & CONFERENCE PRESENTATIONS

2023

University of Amsterdam Econometrics Brown Bag Seminar

SKILLS

Programming

MATLAB, R, Python, EViews

Languages

Dutch (native), English (proficient), Chinese (basic), Spanish (basic)

PERSONAL INFORMATION

Year and place of birth: 1999 – Eindhoven, the Netherlands.

Citizenship: Dutch.