

Tongshu Ma

School of Management, Binghamton University, Binghamton, NY 13902-6000
607-777-6692 (O), 607-777-4422 (fax), tma@binghamton.edu

Academic Positions

September 2009 -- Associate Professor of Finance, Binghamton University
August 2005 – August 2009 Assistant Professor of Finance, Binghamton University
November 2008 – Finance Area Coordinator, School of Management,
Binghamton University
July 1998 – July 2005 Assistant Professor of Finance, University of Utah
Jan. – June 2004 Visitor, the Kellogg School, Northwestern University

Education

1998 Ph.D., University of Minnesota – Twin Cities
1986 M.S., Shanghai Jiao Tong University, China
1983 B.S., East China Normal University, Shanghai, China

Refereed Publications in Finance

“A jackknife estimator for tracking error variance of optimal portfolios,” with Gopal Basak and Ravi Jagannathan. *Management Science* 55(6), 990-1002, June 2009.
An earlier version also appears as *NBER working paper # 10447*.

“Are ex-dividend clientele effects dead? Dividend yield versus dividend size,” with Keith Jakob. *Journal of Empirical Finance* 14, 718-735, 2007.

“Limit order adjustment mechanisms and ex-dividend day stock price behavior,” with Keith Jakob. *Financial Management* 34, No 3, 89-101, 2005.

“Tick size, NYSE rule 118, and the ex-dividend day price drop,” with Keith Jakob.

FMA European Conference, Maastricht University, NL, June 2014.

The 36th Annual Congress of European Accounting Association, Paris, France, May 2013.

The 4th Conference on Financial Markets and Corporate Governance, Victoria University of Wellington, New Zealand, April 2013.

AAA Annual Meeting, August 2012, Washington, D.C.

FMA Annual Meeting, October 2011, Denver (2papers).

FMA Annual Meeting, October 2010, New York (2 papers).

NYAFF Meeting, Sept. 2010, Binghamton, NY.

AAA Annual Meeting, August 2010, San Francisco.

FMA Annual Meeting, October 2009, Reno, NV.

Southern Finance Association Annual Meeting (2 papers), November 2009, Captiva Island, Florida.

China Annual International Conference in Finance, July 2009, Guangzhou, China

Eastern Finance Association Annual Meeting, April 28-May 2, 2009, Washington, D. C. (presented by co-author).

Mid-Atlantic Research Conference in Finance, March 28, 2008, Villanova University, PA.

China Annual International Conference in Finance, July 2007, Chengdu, China, and July 2005, Kunming, China.

Midwest Finance Association Annual Meeting, March 24, 2007, Minneapolis, MN.

DeGroot Conference on Market Structure and Market Integrity, Nov. 13-14, 2006, Toronto, Canada.

Simulation Based and Finite Sample Inference in Finance II Conference, April 29-30, 2005, Québec City.

INQUIRE European Conference, July 2004, Cambridge, U.K.

The 14th Annual Conference on Financial Economics and Accounting, Oct. 31-Nov. 1, Indiana University, Indiana.

AFA Annual Conference, January 2002, Atlanta, Georgia.

The 12th Annual Conference on Financial Economics and Accounting, September 2001, Rutgers University, New Jersey.

The Third Annual Conference of the Chinese Finance Association, September 1996, Columbia University, NY.

The First International Conference on Computational Finance, August 1996, Stanford University, CA.

Invited Presentations

Lehman Brothers, NY, March 2007.

Oakland University, March 2006.

Singapore Management University, July 2005.

Binghamton University, January 2005.

University of Illinois, Chicago, January 2005.

University of Texas at Dallas, January 2005.

University of Utah, December 2004.

Northwestern University, May 2004.

University of Montana, October 2003.

Federal Reserve Bank of Atlanta, June 2002.

University of Illinois, September 2000.

Conference Discussions

China Annual International Conference in Finance, Dalian, China, July 2008, Chengdu, China, July 2007, and Kunming, China, July 2005.

American Finance Association Annual Meeting, New Orleans, January 2008.

Midwest Finance Association Meeting, Minneapolis, MN, March 2007.

DeGroot Conference on Market Structure and Market Integrity, Toronto, November 2006.

Computational Statistics and Data Analysis
Emerging Markets Finance and Trade
European Journal of Finance
Financial Management
International Journal of Business and Economics
International Journal of Theoretical and Applied Finance
Journal of Applied Econometrics
Journal of Banking and Finance
Journal of Business and Economic Statistics
Journal of Computational Economics
Journal of Empirical Finance
Journal of Finance
Journal of Financial and Quantitative Analysis
Journal of Financial Econometrics
Journal of Financial Engineering
Journal of Financial Markets
Journal of Financial Research
Journal of Risk
Management Science