

T.S. Tuang Buansing

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Education:

Ph.D., Economics, American University, Washington, DC, December 2016 (Expected)

Dissertation: Interval Estimation: An Information - Theoretic Approach

Committee:

Professor Amos Golan (Primary Advisor), Department of Economics, American University.

Professor Aman Ullah, Department of Economics, University of California at Riverside.

Professor John Nollan, Department of Mathematics and Statistics, American University.

M.A., Economics, Vanderbilt University, Nashville, TN, May 2010

B.S., Computer Engineering, Lipscomb University, Nashville, TN, May 2008

Teaching and Research Fields:

Econometrics, Info-Metrics, Development Economics

Experience:

Internal Audit (Modeling), Fannie Mae

Economic Model Analyst II, June 2016 - Present

Center for Teaching, Research and Learning (CTRL), American University

Quantitative Research Support Consultant and Trainer, Fall 2013 - Summer 2016

Info-Metrics Institute, American University

Research Assistant (Part-time), Summer 2014 - Present

Enterprise Risk Analysis Division, Office of the Comptroller of the Currency (OCC)

Research Assistant (Part-time), Summer 2014

Credit Risk Analysis Division, Office of the Comptroller of the Currency (OCC)

Research Assistant, Summer 2013

Department of Economics, American University

Teaching Assistant, Fall 2010 - Spring 2013

Graduate Level:

Econometrics Method I (PhD level), Spring 2012 & Spring 2013

Econometrics Method II (PhD level), Fall 2012

Applied Econometrics I (MA level), Fall 2012

Undergraduate Level:

Intro to Econometrics, Spring 2012

International Economics, Fall 2011
 Principles of Microeconomics, Spring 2011
 Principles of Macroeconomics, Fall 2010

Work In Progress:

“Information - Theoretic Model Selection and Estimation for Interval Data” with Amos Golan and Aman Ullah [Job Market Paper]

Abstract:

We develop an efficient information-theoretic estimator for analyzing interval-valued, and symbolic data. Rather than applying the traditional least squares or likelihood methods to estimate some moments of the intervals (as often done), we use the complete information in the sample and identify the best model (parameters) that are consistent with the data generating process. It is an iterative approach. In addition, we impose minimal structure and statistical assumptions. We provide a large number of sampling experiments as well as a few empirical examples.

“Transfers, Health and Income Shocks within Social Networks”

Abstract:

The 2004 Kagera Health and Development Survey (KHDS 2004) from Tanzania is used to investigate whether gifts and transfers serve as insurance against health and income shocks and whether they have a systemic redistributive component: transfers flow from wealthy to poor, or vice-versa. Since there are huge discrepancies between gifts and transfers reported by receiving and giving households, we use interval-valued data estimation method developed by Golan, Tuang and Ullah (2015) by incorporating intervals of all observed or reported information. We have not found evidence that suggests risk-sharing against health shocks, but there are suggestive findings of altruistic or social norms, helping among family networks of households. Geographical distance does not play an important role while social proximity measures such as kinships and sharing the same religion does play a role in determining gifts and transfers within family networks.

“Interval Capital Asset Pricing Model”

Abstract:

We reexamine the well-known Fama and French’s (FF) three-factor (2003) and five-factor (2013) Capital Asset Pricing Model (CAPM) as an interval-valued CAPM. We apply the IT-GME (Golan, Tuang and Ullah - 2015) on the monthly data of FF’s original 25 portfolios from July 1963 to February 2014. From the symbolic data analysis literature, the Fama and French model of excess stock returns can be viewed as a “range” model of the interval-valued CAPM that suffers from the loss of “level” information. By employing the complete information in the interval-valued CAPM, we can capture the variability of the portfolio returns over time and produce more efficient parameter estimates. The approach highlights the benefits of applying interval estimation even when the main interest is in the “range” or “difference” modeling.

Presentations:

“Information - Theoretic Model Selection and Estimation for Interval Data” with Amos Golan and Aman Ullah

2015 Commodity Futures Trading Commission

Presented by **Amos Golan** at The First International Symposium on Interval Data Modelling: Theory and Applications (SIDM 2015), The Chinese Academy of Sciences, Beijing, China

2014 The Graduate Student Fellows Workshop of Info-Metrics Institute, American University

2013 AU High-Performance Computing (Zorro) Workshop, Center for Teaching, Research and Learning (CTRL), American University

Professional Activities:

Member, American Economic Association, 2010–Present.

Member, The Institute of Internal Auditors, 2016–Present.

Honors, Awards, Fellowships, & Activities:

Consultant of the Year Award, Center for Teaching, Research and Learning (CTRL), American University, Spring 2015

Dissertation Research Support, Nikos G. and Anastasia Photias Educational Foundation, Spring 2014

Attendee, North American School of Information Theory, Purdue University, Summer 2013

Graduate Student Summer Fellowship, Info-Metrics Institute, American University, Summer 2012

Graduate Fellowship, American University, Fall 2010 - Spring 2013

Graduate Program in Economic Development (GPED) Most Outstanding Thesis Award, Vanderbilt University, Spring 2010

Skills:

Software: Matlab, Mathematica, SPSS, Stata, R, SAS, GAMS, C++, Python, LaTeX, LyX, and Adobe Illustrator.

Language: English, Burmese, and Zomi (Native)

References:

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