

Songzi Du

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RESEARCH Game Theory, Mechanism Design, Market Microstructure

EMPLOYMENT **University of California, San Diego**

Assistant Professor, Department of Economics July 2018 — present

Simon Fraser University

Assistant Professor, Department of Economics Sep. 2012 — Aug. 2018

Associate Professor, Department of Economics Sep. 2018 — April 2019

EDUCATION **Stanford Graduate School of Business**, Stanford, CA

Ph.D., Economic Analysis and Policy Sep. 2007 — June 2012

Advisors: Michael Ostrovsky, Andrzej Skrzypacz, and Robert Wilson

Massachusetts Institute of Technology, Cambridge, MA

Bachelor of Science, Mathematics Sep. 2003 — June 2007

Bachelor of Science, Economics

WORKING PAPERS [Optimal Auction Design with Common Values: An Informationally Robust Approach](#), with Benjamin Brooks, 2019. Revise and Resubmit, *Econometrica*.

[Rigidity of Transfers and Unraveling in Matching Markets](#), with Yair Livne, 2016.

PUBLICATIONS [Robust Mechanisms Under Common Valuation](#). *Econometrica*, Volume 86, Number 5, September 2018, Pages 1569–1588.

[What is the Optimal Trading Frequency in Financial Markets?](#), with Haoxiang Zhu. *Review of Economic Studies*, Volume 84, Issue 4, 1 October 2017, Pages 1606–1651.

- Kepos Capital Award for Best Paper on Investments, Western Finance Association, 2015
- Yihong Xia Best Paper Award, China International Conference in Finance, 2013

[Are CDS Auctions Biased and Inefficient?](#), with Haoxiang Zhu. *Journal of Finance*, Volume 72, Issue 6, December 2017, Pages 2589–2628.

[Bilateral Trading in Divisible Double Auctions](#), with Haoxiang Zhu. *Journal of Economic Theory*, Volume 167, January 2017, Pages 285–311.

[Correlated Equilibrium and Higher Order Beliefs about Play](#). *Games and Economic Behavior*, Volume 76, Issue 1, September 2012, Pages 74–87.

[Extremal Quantiles and Value-at-Risk](#), with Victor Chernozhukov. *The New Palgrave Dictionary of Economics*, Second Edition, 2008.

SEMINARS &
CONFERENCES

2019: Chinese University of Hong Kong (seminar), UT Austin (seminar), UCLA (seminar), National University of Singapore (seminar), Singapore Management University (seminar), Workshop on New Directions in Mechanism Design

2018: Rice (seminar), UCSD (seminar), Canadian Economic Theory Conference, UBC Summer Workshop in Economic Theory

2017: Harvard/MIT (seminar), University of Chicago (seminar), Purdue University (seminar), Cowles Summer Conference on Economic Theory, INFORMS Annual Meeting, Zhejiang Game Theory Conference

2016: Richmond Fed (seminar), NBER Market Design Meeting, AEA Annual Meeting, Canadian Economic Theory Conference

2015: National University of Singapore (seminar), University of Toronto (seminar), Western Finance Association Meeting, Canadian Economic Theory Conference, SAET Cambridge Conference, Econometric Society World Congress

2014: Stanford SITE (Dynamic Games, Contracts, and Markets), Econometric Society Summer Meeting, SAET Tokyo Conference, UBC Summer Workshop in Economic Theory, Imperial College High Frequency Trading Conference

2013: Bank of Canada (seminar), Barcelona Workshop (Information, Competition and Market Frictions), SAET Paris Conference, Econometric Society Summer Meeting, Canadian Economic Theory Conference, Midwest Theory Conference, Stony Brook Game Theory Conference

2012: University of British Columbia (seminar), Econometric Society Summer Meeting, Match-up Budapest Workshop, Game Theory Society World Congress

2011: ECB-Bank of England Workshop (Asset Pricing Models in the Aftermath of the Financial Crisis)

2010: Duke-Northwestern-Texas IO Theory Conference, Stony Brook Workshop on Epistemic Game Theory

GRANTS

2018 Start-up Grant, University of California, San Diego

2017 Insight Development Grant, Social Sciences and Humanities Research Council of Canada

2012 President's Research Start-up Grant, Simon Fraser University

REFEREE American Economic Journal: Microeconomics, American Economic Review, American Economic Review: Insights, Canadian Journal of Economics, Dynamic Games and Applications, Econometrica, Economic Theory, Economics and Computation, Games, Games and Economic Behavior, Journal of Economic Theory, Journal of Political Economy, National Science Foundation, Rand Journal of Economics, Review of Economic Studies, Review of Financial Studies, Theoretical Economics

TEACHING Intermediate Microeconomics, Market Microstructure, Auctions

PHD SUPERVISION Nikolaus Robalino (2015, Rochester Institute of Technology)
Haiyun Chen (2017, Grinnell College)

SERVICES Organizer of Canadian Economic Theory Conference 2014

Committees: Tenure and Promotion, Brown-Bag Seminar, Undergraduate Curriculum, Chair Search, Graduate Admissions

REFERENCES Michael Ostrovsky
Stanford Graduate School of Business
ostrovsky@stanford.edu

Andrzej Skrzypacz
Stanford Graduate School of Business
skrz@stanford.edu

Robert Wilson
Stanford Graduate School of Business
rwilson@stanford.edu

MISC. Citizenship: USA.

June 20, 2019