Michael S. Haigh

Michael S. Haigh is a Senior Financial Economist in the Office of the Chief Economist of the U.S. Commodity Futures Trading Commission. Dr. Haigh holds a PhD in Economics (with a minor in Statistics) and has held a tenured faculty position at the University of Maryland. He has also served on the faculty at Texas A&M University. He has taught derivatives courses at both the undergraduate and graduate level and has been ranked outstanding instructor at both Universities. Before embarking upon his graduate studies, Dr. Haigh spent several years working at the Economist Intelligence Unit (part of the Economist Group) in London, England (where he is from). His research has been published in journals such as: *Journal of Finance*, *Journal of Business*, *Journal of Futures Markets*, *Journal of Applied Econometrics*, *Proceedings of the National Academy of Science and the Journal of Forecasting* among many others. His research interests are in derivative markets, risk management, market microstructure, financial econometrics and experimental economics with applications in finance. Recently his research was recognized at the 2004 Financial Management Association meetings, winning the award for best paper in market microstructure (sponsored by NASDAQ).