

## **Isabel Tkatch**

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Department of Finance

J. Mack Robinson School of Business

Georgia State University

### **Positions**

2005 - Present      Assistant professor of Finance, Georgia State University.

### **Education**

2005      **Ph.D.** in Finance, The Hebrew University, Jerusalem, Israel.  
Advisor: Prof. Eugene Kandel.

2004      Visiting student at the Stern School of Business, NYU.

1998      **MA**, Operations Research and Finance, The Hebrew University, Jerusalem,  
Israel.

1993      **BA**, *cum laude*, Statistics and Business Administration, The Hebrew University,  
Jerusalem, Israel.

### **Research Interests**

Market Microstructure, Econometrics.

### **Teaching Interests**

Asset Pricing, Financial Econometrics, Market Microstructure.

### **Research Papers**

Regression, Correlation and the Time Interval: Additive-Multiplicative Framework,  
(with H. Levy and I. Guttman), August 2001, *Management Science*.

Demand for Immediacy of Execution: Time is Money (with E. Kandel), working paper.

### **Work in Progress**

Limit Order Book with Strategic Cancellations.

Cash Management in Open End Mutual Funds.

VC Funds and their Optimal Life Span.

Small, Big and Broken Orders in the Computerized Limit Order Book.

## **Courses Taught**

MBA - Introduction to Probability and Statistics; Valuation of Financial Assets.

BA - Foundations of Finance; Financial Modeling.

## **Teaching Assistance**

PhD - Financial Engineering.

MBA - Trading and Exchanges.

MA - Introduction to Operations Research – Deterministic and Stochastic Models.

BA - Foundations of Finance; Financial Modeling.

## **Honors**

2004 Solomon Fund and Rosenberg Fund Travel Awards

2003 AFA Student Travel Award

2000 – 2004 Department of Finance Doctoral Fellowship

2001 J. David Blazouske Memorial Doctoral Fellowship

1993 Dean's list

## **Other Experience**

2000 Consultant in projects of risk management for major financial institutions in Israel, *Gstat* Ltd., Jerusalem, Israel.

1998 – 1999 Lecturer and program coordinator, College of Management, Jerusalem, Israel.

1994 Budget officer, Ministry of Home Security, Jerusalem, Israel.

1987 – 1989 Military service, Israeli Defense Forces.

## **Languages**

English – fluent, Hebrew – native, Russian – basic.

## References

*Prof. Eugene Kandel*

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*Prof. Joseph A. Yahav*

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*Dr. Zvi Wiener*

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