

# Jared D. Fisher

## Curriculum Vitae

The University of Texas at Austin  
McCombs School of Business  
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Austin, TX 78712

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<https://jared.df.github.io>

### EDUCATION

- 2019 Ph.D. in Information, Risk and Operations Management  
Statistics track in Risk Analysis and Decision Making concentration  
Department of Information, Risk and Operations Management  
McCombs School of Business  
The University of Texas, Austin, TX  
Advisor: Carlos Carvalho
- 2014 M.S. in Statistics  
Department of Statistics  
Brigham Young University, Provo, UT  
Advisor: Gilbert W. Fellingham  
Project: Bayesian Semiparametric Modeling of Major League Baseball  
Players' Career Home Run Hitting Performance Curves
- 2012 B.S. in Statistics  
Department of Statistics  
Brigham Young University, Provo, UT  
Concentration: Statistical Science  
Minor: Mathematics

### PUBLICATIONS

#### Published Work

- 2018 "Predicting Home Run Production in Major League Baseball Using a Bayesian Semiparametric Model."  
with Gilbert W. Fellingham. *The American Statistician*.

#### Work in Progress

"Optimal Asset Allocation with Multivariate Bayesian Dynamic Linear Models"  
with Carlos M. Carvalho and Davide Pettenuzzo. Working Paper.

"Monotonic Effects of Characteristics on Returns"  
with Carlos M. Carvalho, David Puelz. Working Paper.

“Multi-preference, High-Frequency Portfolio Selection”  
with David Puelz. Work in Progress.

“Data Augmentation for Improving Multinomial Logistic Regression”  
with Carlos M. Carvalho, Li Kang, and David Puelz. Work in Progress.

“Dynamic Bayesian Regression Trees”  
with Carlos M. Carvalho and Shane Jensen. Work in Progress.

## **Contributions to Other Works**

- 2013 Labs for the “Foundations of Applied Mathematics” curriculum  
For Jeffrey Humpherys. <https://foundations-of-applied-mathematics.github.io/>

## **PRESENTATIONS**

### **Conference Presentations**

- 2018 Joint Statistical Meetings, Vancouver, BC, Canada  
“Monotonic Effects of Characteristics on Returns”
- 2018 International Society for Bayesian Analysis (ISBA) World Meeting, Edinburgh, UK  
“Monotonic Effects of Characteristics on Returns”
- 2018 NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics, Stanford, CA  
“Monotonic Effects of Characteristics on Returns”
- 2017 INFORMS Annual Meeting, Houston, TX  
“Bayesian Dynamic Linear Models for Strategic Asset Allocation”
- 2017 INFORMS Advances in Decision Analysis, Austin, TX  
“Bayesian Dynamic Linear Models for Strategic Asset Allocation”
- 2017 NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics, St. Louis, MO  
“Bayesian Dynamic Linear Models for Strategic Asset Allocation”
- 2016 Joint Statistical Meetings, Chicago, IL  
“Bayesian Dynamic Linear Models for Strategic Asset Allocation”
- 2011 New England Symposium for Statistics in Sports, Cambridge, MA  
“Clustering Performance Curves” - Poster

### **Other Presentations**

- 2018 IROM PhD Symposium, Austin, TX  
“Monotonic Effects of Characteristics on Returns”
- 2017 IROM PhD Seminar (Fall), Austin, TX  
“Bayesian Dynamic Linear Models for Strategic Asset Allocation”
- 2016 IROM PhD Seminar (Fall), Austin, TX  
“Bayesian Dynamic Linear Models for Strategic Asset Allocation”
- 2016 IROM PhD Seminar (Spring), Austin, TX  
“Bayesian Dynamic Linear Models for Strategic Asset Allocation”
- 2013 BYU College of Physical and Mathematical Sciences Student Research Conference, Provo, UT  
“Modeling Functional Data; Batting Performance of Major League Baseball Players”
- 2012 BYU College of Physical and Mathematical Sciences Spring Research Conference, Provo, UT  
“Modeling Functional Data; Batting Performance of Major League Baseball Players”
- 2011 BYU College of Physical and Mathematical Sciences Spring Research Conference, Provo, UT  
“Parametric Bayesian Fitting of Cubic Splines to Model Major League Baseball Player Performance”

## TEACHING EXPERIENCE

### University of Texas at Austin

Assistant Instructor	Elementary Business Statistics (undergraduate). Fall 2017
Teaching Assistant	Predictive Modeling (MS Business Analytics). Summer 2016, Summer 2017
Teaching Assistant	Statistics and Modeling (undergraduate). Spring 2016, Fall 2016, Spring 2017, Spring 2018
Teaching Assistant	Statistics (EMBA). Fall 2015
Teaching Assistant	Mathematical Statistics for Applications (business doctoral). Fall 2015

### Brigham Young University

Teaching Assistant	Mixed model methods (graduate). Winter 2014
Teaching Assistant	Inference (undergraduate). Fall 2012, Winter 2013, Fall 2013, Winter 2014
Teaching Assistant	Statistical computation (graduate). Fall 2013
Bilingual Tutor	Capstone on SAS and SQL (undergraduate). Winter 2011
Teaching Assistant	Introductory statistics (undergraduate). Fall 2009, Winter 2010

## OTHER RESEARCH EXPERIENCE

*Research Assistant* August 2014 - Present  
 Department of Information, Risk and Operations Management, The University of Texas

- Explored the use of Bayesian methods, namely nonlinear models and dynamic linear models, to model risk premiums.

*Research Assistant* May 2013 - August 2013  
 Department of Mathematics, Brigham Young University

- Investigated the applications of and the theory connecting hidden Markov models and Latent Dirichlet Allocation.
- Wrote and edited the material on statistics for the “Applied Mathematics and Computing” lab manual.

*Research Assistant*

June 2010 - April 2014

Department of Statistics, Brigham Young University

- Explored the application of Bayesian nonparametric methods to model and cluster performance changes across time, with application to Major League Baseball players' career home run performance. In conjunction with IMPACT program from June 2010 to August 2011.
- Assisted BYU's Men's Volleyball team as a member of BYU's Sports Analytics Group.

## **INDUSTRY EXPERIENCE**

- 2015   Analyst Intern  
Integra REC
- 2014   Business Analytics Intern  
Vivint, Inc.
- 2013   Statistical Consultant  
ActiveCare, Inc.
- 2013   Research Associate  
VolleyMetrics
- 2012   Research Intern  
Savvysherpa, Inc.

## **GRANTS**

- 2011   BYU Office of Research & Creative Activities ORCA Grant  
"Bayesian Non-parametric Modeling of Functional Data"

## **SERVICE**

- 2017   Organizer of IROM PhD Seminar (Fall Semester)

## **AWARDS & HONORS**

- 2017 - 2018   Graduate School Continuing Fellowship
- 2015 - present   Dean's Fellowship
- 2014 - 2015   William Powers, Jr. Graduate Recruitment Fellowship
- 2013   Best Session Presentation, BYU CPMS Student Research Conference
- 2011 - 2014   BYU President's Leadership Council's Mentored Student Group Member
- 2011 - 2012   Together for Greatness Tuition Scholarship
- 2010   BYU Department of Statistics Scholarship
- 2009 - 2012   BYU Undergraduate Tuition Scholarship
- 2006 - 2007   BYU Undergraduate Tuition Scholarship
- 2003   Eagle Scout

## **MEMBERSHIPS**

American Statistical Association (ASA)

Institute for Operations Research and the Management Sciences (INFORMS)

International Society for Bayesian Analysis (ISBA)

## **VOLUNTEER WORK**

2017 - present	Secretary to bishop of local church congregation
2016 - 2017	Assistant leader of men's service group
2015 - 2016	Children's Sunday school teacher
2014 - 2015	Secretary to bishop of local church congregation
2013 - 2014	Head clerk of local church congregation
2010 - 2013	Sunday meeting instructor at local church congregation
2007 - 2009	Full-time volunteer missionary in Taichung, Taiwan
2006 - 2007	Secretary to bishop of local church congregation

## **LANGUAGES**

*Mandarin Chinese* - Working proficiency, HSK level 4 (B2)