Jared D. Fisher, Ph.D.

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Education

Ph.D. in Statistics May 2019
Department of Information, Risk and Operations Management
McCombs School of Business
The University of Texas at Austin, Austin, TX
Advisor: Carlos M. Carvalho

M.S. in Statistics April 2014
Department of Statistics
Brigham Young University, Provo, UT
Advisor: Gilbert W. Fellingham

B.S. in Statistics April 2012
Department of Statistics
Brigham Young University, Provo, UT
Minor: Mathematics

Academic Appointments

University of California, Berkeley
Lecturer August 2019 - present
Postdoctoral Scholar July 2019 - present

The University of Texas at Austin
Lecturer July 2019 - August 2019
Assistant Instructor August 2017 - December 2017

Publications

Refereed Papers

3. **Jared D. Fisher**, David Puelz, Carlos M. Carvalho (2020). Monotonic Effects of Characteristics on Returns. *Annals of Applied Statistics.*

2. **Jared D. Fisher**, Davide Pettenuzzo, Carlos M. Carvalho (2020). Optimal Asset Allocation with Multivariate Bayesian Dynamic Linear Models. *Annals of Applied Statistics.*

1. Gilbert W. Fellingham and **Jared D. Fisher** (2018). Predicting Home Run Production in Major League Baseball Using a Bayesian Semiparametric Model. *The American Statistician.*

Work in Progress

3. "A Bayesian Semiparametric Approach to Treatment Effect Variation with Noncompliance" with Avi Feller and Jared S. Murray.

2. "Bayesian Multinomial Logistic Regression for Numerous Categories" with Kyle McEvoy.

1. "Assessing NBA Mock Draft Accuracy" with Richard Yu.

Other Works

3. **Jared D. Fisher** and David W. Puelz (2020). Review 1 of "Firearm Purchasing and Firearm Violence in the First Months of the Coronavirus Pandemic in the United States" for *Rapid Reviews: COVID-19*. https://rapidreviewscovid19.mitpress.mit.edu/pub/3mbutnjm/release/2

2. **Jared D. Fisher** (2019). Balancing Model Structure and Flexibility in Forecasting Financial Time Series. Dissertation. https://repositories.lib.utexas.edu/handle/2152/75030

1. Student contributor to the Labs for "Foundations of Applied Mathematics" curriculum, under Jeffrey Humpherys (2013). https://foundations-of-applied-mathematics.github.io/

Presentations

Conference/Invited Presentations

- Seminar on Bayesian Inference in Econometrics and Statistics, online — August 2020
  "Optimal Asset Allocation with Multivariate Bayesian Dynamic Linear Models"
- Federal Reserve Bank, Atlanta, GA — March 2019
  "Monotonic Effects of Characteristics on Returns"
- Department of Statistics, Brigham Young University, Provo, UT — November 2018
  "Monotonic Effects of Characteristics on Returns"
- European Seminar on Bayesian Econometrics, New Orleans, LA — October 2018
  "Monotonic Effects of Characteristics on Returns"
- Joint Statistical Meetings, Vancouver, BC, Canada — July 2018
  "Monotonic Effects of Characteristics on Returns"
- International Society for Bayesian Analysis World Meeting, Edinburgh, UK — June 2018
  "Monotonic Effects of Characteristics on Returns"
- Seminar on Bayesian Inference in Econometrics and Statistics, Stanford, CA — May 2018
  "Monotonic Effects of Characteristics on Returns"
- INFORMS Annual Meeting, Houston, TX — October 2017
  "Bayesian Dynamic Linear Models for Strategic Asset Allocation"
- INFORMS Advances in Decision Analysis, Austin, TX — June 2017
  "Bayesian Dynamic Linear Models for Strategic Asset Allocation"
- Seminar on Bayesian Inference in Econometrics and Statistics, St. Louis, MO — May 2017
  "Bayesian Dynamic Linear Models for Strategic Asset Allocation"

- Joint Statistical Meetings, Chicago, IL August 2016
  "Bayesian Dynamic Linear Models for Strategic Asset Allocation"
- New England Symposium for Statistics in Sports, Cambridge, MA September 2011
  "Clustering Performance Curves" - Poster

Local/Informal Presentations

- BYU Mathematical Finance Club, (online) November 2020
  "Monotonic Effects of Characteristics on Returns"
- Sports Analytics Group at Berkeley, (online) April 2020
  "Predicting Home Run Production in Major League Baseball Using a Bayesian Semiparametric Model"
- Causal Inference Reading Group, Berkeley, CA February 2020
  "Bayesian Machine Learning for Estimating Heterogeneous Treatment Effects"
- IROM Brownbag, Austin, TX September 2018
  "Improving Predictions in Finance with Dynamic Bayesian Methods"
- IROM PhD Symposium, Austin, TX April 2018
  "Monotonic Effects of Characteristics on Returns"
- IROM PhD Seminar, Austin, TX September 2017
  "Bayesian Dynamic Linear Models for Strategic Asset Allocation"
- IROM PhD Seminar, Austin, TX September 2016
  "Bayesian Dynamic Linear Models for Strategic Asset Allocation"
- IROM PhD Seminar, Austin, TX March 2016
  "Bayesian Dynamic Linear Models for Strategic Asset Allocation"
- BYU CPMS Student Research Conference, Provo, UT March 2013
  "Modeling Functional Data; Batting Performance of Major League Baseball Players"
- BYU CPMS Spring Research Conference, Provo, UT March 2012
  "Modeling Functional Data; Batting Performance of Major League Baseball Players"
- BYU CPMS Spring Research Conference, Provo, UT March 2011
  "Parametric Bayesian Fitting of Cubic Splines to Model Major League Baseball Player Performance"

Teaching Experience

University of California, Berkeley

- Lecturer
  - STAT 153 - Introduction to Time Series (undergraduate). Fa 2019, Sp 2020, Fa 2020, Sp 2021

The University of Texas at Austin

- Lecturer (instructor, after graudation)
  - STA s380.17 - Predictive Modeling (MS Business Analytics). Su 2019
- Assistant Instructor (instructor, before graduation)
  - STA 309 - Elementary Business Statistics (undergraduate). Fa 2017
- Teaching Assistant
  - STA s380.17 - Predictive Modeling (MS Business Analytics). Su 2016, Su 2017, Su 2018
  - STA 371G - Statistics and Modeling (undergraduate). Sp 2016, Fa 2016, Sp 2017, Sp 2018
  - B A 386T - Statistics (EMBA). Fa 2015, Fa 2018
  - STA 380.10 - Mathematical Statistics for Applications (doctoral). Fa 2015

Brigham Young University

- Teaching Assistant
  - STAT 635 - Mixed model methods (MS). Wi 2014
  - STAT 340 - Inference (undergraduate). Fa 2012, Wi 2013, Fa 2013, Wi 2014
  - STAT 624 - Statistical computation (MS). Fa 2013
  - STAT 221 - Principles of Statistics (undergraduate). Fa 2009, Wi 2010
- Bilingual Tutor
  - STAT 424 - Capstone on SAS and SQL (undergraduate). Wi 2011

Student Advising

Years Worked With	**Student**	**My Role**	**Student's Position Upon Graduation**
2020 - 2021	Richard Yu	Research Mentor	-Not yet graduated-
2020 - 2021	Kyle McEvoy	Research Mentor	-Applying to PhD programs-
2020	Liam Shaw	Research Mentor	Data Scientist at Wolverine Trading

Service

2021 ASA Business and Economics Statistics Section Student Paper Awards Committee
2020 Reviewer for: *Statistics in Medicine*, *Rapid Review: COVID-19*
2017 Organizer of IROM PhD Seminar, Fall Semester

Grants

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

Awards & Honors

- Nominated for the Extraordinary Teaching in Extraordinary Times Award (UC Berkely, final decision TBA), 2020-2021
- Graduate School Continuing Fellowship (UT Austin), 2018-2019
- Dean's Fellowship (UT Austin), 2015-2019
- William Powers, Jr. Graduate Recruitment Fellowship (UT Austin), 2014-2015
- Best Session Presentation, BYU CPMS Student Research Conference, 2013
- BYU President's Leadership Council's Mentored Student Group Member, 2011-2014
- Together for Greatness Tuition Scholarship (BYU), 2011-2012
- BYU Department of Statistics Scholarship, 2010
- BYU Undergraduate Tuition Scholarship 2006-2007, 2009-2012
- Eagle Scout, 2003

Memberships

American Statistical Association (ASA)
International Society for Bayesian Analysis (ISBA)

Languages

Mandarin Chinese - tested HSK level 4 in 2010

Industry Experience

Integra REC, Austin, TX 2015
Analyst Intern

Vivint, Provo, UT 2014
Business Analytics Intern

ActiveCare, Provo, UT 2013
Statistical Consultant

VolleyMetrics, Provo, UT 2013
Research Associate

Savvysherpa, Provo, UT 2012
Research Intern