Jared D. Fisher
Curriculum Vitae

University of California, Berkeley

Department of Statistics

367 Evans Hall

Berkeley, CA 94720

jared.fisher@berkeley.edu

https://jareddf.github.io

ACADEMIC APPOINTMENTS

2019 - present   Postdoctoral Scholar, Department of Statistics, University of California, Berkeley

2019 - present   Lecturer, Department of Statistics, University of California, Berkeley

2019 - 2019   Lecturer, McCombs School of Business, University of Texas at Austin

EDUCATION

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

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

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

PUBLICATIONS

Published Work

2020+   "Optimal Asset Allocation with Multivariate Bayesian Dynamic Linear Models."
with Carlos M. Carvalho and Davide Pettenuzzo. To appear in *Annals of Applied Statistics*

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

Work in Progress

"Monotonic Effects of Characteristics on Returns"
with David Puelz and Carlos M. Carvalho. Under Revision.
Working paper available at https://ssrn.com/abstract=3212934

"Continuous Heterogeneous Treatment Effect Estimation with BART"
with Carlos M. Carvalho and Jared S. Murray. Work in Progress.

"On the Accuracy and Stability of Corporate Bond Ratings"
with Erica Xuewei Jiang and Cesare Fracassi. 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.

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

Contributions to Other Works

2019   Dissertation: "Balancing Model Structure and Flexibility in Forecasting Financial Time Series"
        https://repositories.lib.utexas.edu/handle/2152/75030

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

PRESENTATIONS

2019   Federal Reserve Bank, Atlanta, GA
        "Monotonic Effects of Characteristics on Returns"

2018   Department of Statistics, Brigham Young University, Provo, UT
        "Monotonic Effects of Characteristics on Returns"

2018   European Seminar on Bayesian Econometrics, New Orleans, LA
        "Monotonic Effects of Characteristics on Returns"

2018   Joint Statistical Meetings, Vancouver, BC, Canada
        "Monotonic Effects of Characteristics on Returns"

2018   International Society for Bayesian Analysis 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

GRANTS

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

SERVICE TO THE PROFESSION

2017   Organizer of IROM PhD Seminar, Fall Semester

AWARDS & HONORS

2018 - 2019   Graduate School Continuing Fellowship
2015 - 2019   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)
International Society for Bayesian Analysis (ISBA)

LANGUAGES

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

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.