

# Jared D. Fisher

## Curriculum Vitae

University of California, Berkeley  
Department of Statistics  
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<https://jared df.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
- 2017 - 2017        Assistant Instructor, 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+    “Monotonic Effects of Characteristics on Returns”  
with David Puelz and Carlos M. Carvalho. To appear in *Annals of Applied Statistics*.
- 2020    “Optimal Asset Allocation with Multivariate Bayesian Dynamic Linear Models.”  
with Carlos M. Carvalho and Davide Pettenuzzo. *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

“A Bayesian Semiparametric Approach to Treatment Effect Variation with Noncompliance”  
with Avi Feller and Jared S. Murray. Work in Progress.

“Data Augmentation for Parallelized Bayesian Multinomial Logistic Regression”  
with Kyle McEvoy. Work in Progress.

“Assessing Home Advantage in Sports Networks”  
with Liam Shaw. 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

2020 NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics, online  
“Optimal Asset Allocation with Multivariate Bayesian Dynamic Linear Models”

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, tested HSK level 4 in 2010

## 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.