

Jared D. Fisher

Curriculum Vitae

University of California, Berkeley
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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.

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

“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.