Jared D. Fisher
Curriculum Vitae

University of California, Berkeley
Department of Statistics
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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

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+ "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.