Jared D. Fisher
Curriculum Vitae

The University of Texas at Austin
McCombs School of Business
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https://jareddf.github.io

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

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

Work in Progress

"Optimal Asset Allocation with Multivariate Bayesian Dynamic Linear Models"
with Carlos M. Carvalho and Davide Pettenuzzo. Submitted.
Working paper available at https://ssrn.com/abstract=3254935

"Monotonic Effects of Characteristics on Returns"
with David Puelz and Carlos M. Carvalho. Submitted.
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

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

PRESENTATIONS

Conference Presentations

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

Other Presentations

2018 IROM Brownbag, Austin, TX
"Improving Predictions in Finance with Dynamic Bayesian Methods"

2018 IROM PhD Symposium, Austin, TX
"Monotonic Effects of Characteristics on Returns"

2017 IROM PhD Seminar (Fall), Austin, TX
"Bayesian Dynamic Linear Models for Strategic Asset Allocation"

2016 IROM PhD Seminar (Fall), Austin, TX
"Bayesian Dynamic Linear Models for Strategic Asset Allocation"

2016 IROM PhD Seminar (Spring), Austin, TX
"Bayesian Dynamic Linear Models for Strategic Asset Allocation"

2013 BYU College of Physical and Mathematical Sciences Student Research Conference, Provo, UT
"Modeling Functional Data; Batting Performance of Major League Baseball Players"

2012 BYU College of Physical and Mathematical Sciences Spring Research Conference, Provo, UT
"Modeling Functional Data; Batting Performance of Major League Baseball Players"

2011 BYU College of Physical and Mathematical Sciences Spring Research Conference, Provo, UT
"Parametric Bayesian Fitting of Cubic Splines to Model Major League Baseball Player Performance"

TEACHING EXPERIENCE

University of Texas at Austin

Assistant Instructor	Elementary Business Statistics (undergraduate). Fall 2017
Teaching Assistant	Predictive Modeling (MS Business Analytics). Summer 2016, Summer 2017, Summer 2018
Teaching Assistant	Statistics and Modeling (undergraduate). Spring 2016, Fall 2016, Spring 2017, Spring 2018
Teaching Assistant	Statistics (EMBA). Fall 2015, Fall 2018
Teaching Assistant	Mathematical Statistics for Applications (for business school PhD students). Fall 2015

Brigham Young University

Teaching Assistant	Mixed model methods (graduate). Winter 2014
Teaching Assistant	Inference (undergraduate). Fall 2012, Winter 2013, Fall 2013, Winter 2014
Teaching Assistant	Statistical computation (graduate). Fall 2013
Bilingual Tutor	Capstone on SAS and SQL (undergraduate). Winter 2011
Teaching Assistant	Introductory statistics (undergraduate). Fall 2009, Winter 2010

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)

OTHER RESEARCH EXPERIENCE

Research Assistant May 2013 - August 2013
Department of Mathematics, Brigham Young University

- Investigated the applications of and the theory connecting hidden Markov models and Latent Dirichlet Allocation.

Research Assistant June 2010 - April 2014
Department of Statistics, Brigham Young University

- Explored the application of Bayesian nonparametric methods to model and cluster performance changes across time, with application to Major League Baseball players' career home run performance. In conjunction with IMPACT program from June 2010 to August 2011.
- Assisted BYU's Men's Volleyball team as a member of BYU's Sports Analytics Group.

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.

VOLUNTEER WORK

2017 - present	Secretary to bishop of local church congregation
2016 - 2017	Assistant leader of men's service group
2015 - 2016	Children's Sunday school teacher
2014 - 2015	Secretary to bishop of local church congregation
2013 - 2014	Head clerk of local church congregation
2010 - 2013	Sunday meeting instructor at local church congregation
2007 - 2009	Full-time volunteer missionary in Taichung, Taiwan
2006 - 2007	Secretary to bishop of local church congregation

LANGUAGES

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