

Meet the Prof

I'm the instructor of record for this course. I've been teaching finance and economics for many years at various universities. For the past dozen or so years, I've been teaching at Rice in the School of Business and the Department of Economics. I teach in this Masters of Data Science program, and I also teach MBA and PhD students. I've written two textbooks. One is a PhD textbook on the theory of investments. The other is a book on the theory and computation of option and other derivative security values.

I'm an associate editor of the Journal of Finance and I have served as an editor or associate editor of a number of other academic journals. My research has been primarily about mathematical modeling of security market efficiency, though recently I've also been doing empirical research, for example on forecasting stock returns.

At one time or another, I've studied and taught pretty much every aspect of finance. I've chosen topics for our courses that are central to corporate finance and to investment analysis and which also fit well with a data science concentration. We'll do hands-on computation and data work even for the introductory topics. My goal is that you will learn the concepts of finance and learn how to analyze and implement them with modern tools.