

JESSE NEUMANN

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EDUCATION

Ph.D. in Economics, Rutgers University	2017 - 2022
Dissertation: Essays on Big Data and Machine Learning in Asset Pricing Advisor: Bruce Mizrach	
M.S. in Applied Economics, Johns Hopkins University	2012 - 2014
B.S. in Business Administration, University of the Pacific	2008 - 2012

FIELDS OF INTEREST

Econometrics, Financial Economics, Economic History

WORK EXPERIENCE

Wolfe Research	June 2022 - present
Associate, Macro Strategist	
Center for Business and Policy Research	2014 - 2018
Research Analyst	

PEER-REVIEWED RESEARCH

“Bankruptcy Risk and the Cross-Section of REITs” - Accepted, *Journal of Investing*

WORKING PAPERS

“Economic Models or Machine Learning Techniques? Evidence from Asset Pricing Models”
“A Bankruptcy Risk Factor”
“Municipal Debt and the Equity Cross-Section of States”
“Evidence for the Benefits of Terminating the Chief Executive” (work in progress)
“Radio Ownership and Bank Panic Contagion” (With Eugene White) (work in progress)

OTHER PUBLICATIONS/SELECT CLIENT REPORTS

“Yield Predictions for New Jersey’s Fiscal Year 2021 Bond Issues” (With Bruce Mizrach). September 2020. Available at <https://www.researchgate.net/publication/344271019>.

“The Demise of the Mega Malls: A View From the Bond Market” (With Max Miller and Bruce Mizrach). August 2020. Available at <https://www.researchgate.net/publication/343555329>.

“Revenue Predictions for the New Jersey Shore” (With Max Miller and Bruce Mizrach). May 2020. Available at <https://www.researchgate.net/publication/341522531>.

“Center for Business and Policy Research Population, Household, Housing Unit and Employment County-Wide and Local Area Forecast Methodology.” July 2016. Prepared for the

San Joaquin Council of Government, Stanislaus Council of Government and Merced County Association of Governments.

“Minimum Wage and the Northern California Mega-Region: Fact Sheet Methodology and Detailed Results for San Joaquin and Sacramento Counties.” May 2016.

“Regional Migration Patterns in San Joaquin County.” March 2016. Prepared for the San Joaquin Council of Governments.

“The 2015 North San Joaquin Valley Index”. (With Nahila Ahsan; Jeffrey Michael; Thomas Pogue). October 2015. Sponsored by JP Morgan & Co.

“The 2014 Economic Impact of the Port of Stockton.” (With Jeffrey Michael; Thomas Pogue) August 2015. Prepared for the Port of Stockton.

“Economic Benefits of the Open Window Project to the City of Stockton.” (With Nahila Ahsan; Jeffrey Michael; Thomas Pogue). July 2015. Prepared for Ten Space.

“Economic Benefits of Investment to Comply with SB 5 Requirements.” (With Nahila Ahsan; Jeffrey Michael; Thomas Pogue). June 2015. Prepared for the City of Lathrop, the City of Manteca, and the City of Tracy.

“Migration in the North San Joaquin Valley.” (With Nahila Ahsan; Jeffrey Michael; Gilbert Perez; Thomas Pogue) May 2015. Sponsored by the Department of Commerce’s Economic Development Administration.

“A Comparative Study of the Value Per Unit of Water of Super-High Density Olives and Other Crops.” January 2015. Prepared for Corto Olive.

“North San Joaquin Valley Regional Assessment Reports.” Six technical reports and an executive summary report for regional stakeholders in partnership with the U.S. Department of Commerce’s Economic Development Authority. (With Nahila Ahsan; Jeffrey Michael; Gilbert Perez; Thomas Pogue)

“Economic Sustainability Plan for the Sacramento - San Joaquin Delta.” (With Jeffrey Michael et al) January 2012. Written for the Delta Protection Commission, Walnut Grove, California.

TEACHING EXPERIENCE

Instructor, Department of Economics, Rutgers University

Personal Finance - 2021 (Undergraduate)

Econometrics - 2020 (Undergraduate)

Guest Lecture, Department of Economics, Rutgers University

Financial Economics - 9/15/2020 (Ph.D. - asset pricing models)

Teaching Assistant, Department of Economics, Rutgers University

Inequality - 2020 (Undergraduate)

Health Economics - 2020 (Undergraduate)

Women, Men, and the Economy - 2019, 2020 (Undergraduate)

Personal Economics and Public Policy - 2019, 2020 (Undergraduate)

Advanced Time Series Econometrics, 2018 (Undergraduate)

Sports Economics - 2018, 2019 (Undergraduate)

Labor Economics - 2018, 2019 (Undergraduate)

RESEARCH EXPERIENCE

Research Assistant, Mark Killingsworth, Rutgers University	August 2020 - Present
Research Assistant, Nathan George, UC Berkeley	February 2014 - October 2014

PROFESSIONAL ACTIVITIES

Memberships

American Economic Association
American Finance Association
Financial Management Association
Society for Financial Econometrics
CQF Institute

Development Activities

SoFiE Summer School - The Econometrics of Derivatives Markets	July 2021
NBER Doctoral Student Workshop on the Economics of AI	September 2021

Service

President - Graduate Economics Student Association, Rutgers University	June 2020 - June 2021
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Refereeing

Journal of Computational Science

FELLOWSHIPS, HONORS AND AWARDS

Graduate Fellowship , Department of Economics, Rutgers University	AY 2021/2022
Competitive grant for one year of graduate study	

Doctoral Student Academic Advancement Support Program , Rutgers University	2021
Competitive grant for summer graduate study	

Alfred S. Eichner Prize in Economics , Department of Economics, Rutgers University	2021
Award for innovative and path-breaking dissertation research in economics	

Dorothy Rinaldi Award , Department of Economics, Rutgers University	2021
Award recognizing students who exemplify outstanding scholarship, leadership, and service to other graduate students	

Peter Asch Memorial Scholarship , Department of Economics, Rutgers University	2020
Prize for distinguished performance in applied microeconomics	

Richard Lock Award , Department of Economics, Rutgers University	2019
Based on academic merit and the ability to communicate economic principles	

RESEARCH PRESENTATIONS

2021: Rutgers Econometrics Seminar; Cornerstone Research

2022: Analysis Group; Office of the Comptroller of the Currency; PGIM IAS (Prudential's quant client research group); Intensity, LLC (invited)

OTHER INFORMATION

Software: Microsoft Office Suite, Stata, Matlab, IMPLAN, Python, R, LaTeX
I primarily use R and Python

Certificates, Exams, Licenses: SIE, Series 7, Series 63, Series 86

REFERENCES

Bruce Mizrach

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