JESSE NEUMANN

jesseneumann64@gmail.com ⋄ jesse-neumann.com

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". *Journal of Investing.* Vol 32. Issue 2 (2023). pp 120 - 131. https://doi.org/10.3905/joi.2022.1.247

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

"Systematic Forecast of the Labor Market" (Written in consort with Yin's QES team). January 2023. Prepared for clients of Wolfe Research.

"The Phillips Curve is Back" (Written in consort with Yin's QES team). December 2022. Prepared for clients of Wolfe Research.

"Quantifying Taiwan Exposure" (Written in consort with Yin's QES team). November 2022. Prepared for clients of Wolfe Research.

"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.

TEACHING EXPERIENCE

Instructor, Department of Economics, Rutgers University
Personal Finance - 2021 (Undergraduate)
Econometrics - 2020 (Undergraduate)

Guest Lecture, Department of Economics, Rutgers University
Financial Economics - 2020, 2022 (Graduate)

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 Derivaties 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

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, Series 87

REFERENCES

Bruce Mizrach
Professor of Economics
Rutgers University
mizrach@economics.rutgers.edu
+1 (848)-932-8636

Norman Swanson
Professor of Economics
Rutgers University
nswanson@economics.rutgers.edu
+1 (848)-932-7432

Xiye Yang
Professor of Economics
Rutgers University
xiyeyang@economics.rutgers.edu
+1 (848)-932-8655