

JESSE NEUMANN

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EDUCATION

Ph.D. in Economics, Rutgers University Dissertation: Essays on Big Data and Machine Learning in Asset Pricing Advisor: Bruce Mizrach	2017 - 2022
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 QES Macro Strategist	June 2022 - present
Center for Business and Policy Research Research Analyst	2014 - 2018

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

“**Exposure to the Commercial Real Estate Market**” (With Yin Luo et al.). January 2024. Prepared for clients of Wolfe Research.

“**CPI vs PCE**” (With Yin Luo et al.). December 2023. Prepared for clients of Wolfe Research.

“**Expected Factor Movements**” (With Yin Luo et al.). November 2023. Prepared for clients of Wolfe Research.

“**Non-Farm Payroll Prediction**” (With Yin Luo et al.). October 2023. Prepared for clients of Wolfe Research.

“Top-Down Investing with Bottom-Up Data” (With Yin Luo et al.). September 2023. Prepared for clients of Wolfe Research.

“From Unemployment Forecasting to Asset Return Forecasting” (With Yin Luo et al.). July 2023. Prepared for clients of Wolfe Research.

“Shut It Down!” (With Yin Luo et al.). April 2023. Prepared for clients of Wolfe Research.

“Equity Risk Premia - Measurement and Application” (With Yin Luo et al.). March 2023. Prepared for clients of Wolfe Research.

“Investing in China’s Re-opening” (With Yin Luo et al.). February 2023. Prepared for clients of Wolfe Research.

“Systematic Forecast of the Labor Market” (With Yin Luo et al.). January 2023. Prepared for clients of Wolfe Research.

“The Phillips Curve is Back” (With Yin Luo et al.). December 2022. Prepared for clients of Wolfe Research.

“Quantifying Taiwan Exposure” (With Yin Luo et al.). 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>.

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
Research Assistant, Nathan George, UC Berkeley

August 2020 - Present
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

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)

2023: Webinar: Investing in China's Re-opening; Webinar: Navigating Macro Dominated Markets Using Systematic Insights & Models; Teacher Retirement System of Texas (Client Research Presentation);

Norges Bank (Client Research Presentation); GIC (Client Research Presentation)
2024: Millennium Management (Client Research Presentation); Webinar: Navigating Commercial Real Estate in 2024; Webinar: The Impact of Presidential Elections on Financial Markets

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, NFA Swaps Proficiency

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
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