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CHRISTIAN GOULDING

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EDUCATION:

Ph.D. & M.A., Finance; The Wharton School, University of Pennsylvania; 2010-2015

M.S.E., Operations Research & Financial Engineering; Princeton University; 2005-2007

B.A., Applied Math & M.S., IEOR; University of California, Berkeley; 1996-1998, 2001-2003

ACADEMIC APPOINTMENT:

Assistant Professor; Michigan State University; 2015-present

BUSINESS EXPERIENCE:

Vice President—Professional Services; DFA Capital Management; 2008-2010

Senior Research Consultant—Predictive Modeling; Travelers; 2007

Quantitative Analyst; BWR&B Consultants; 2003-2005

Actuarial Analyst; AIG; 1998-2000

RESEARCH INTERESTS:

Asset Pricing (Theory and Empirics); Information Economics; Decisions under Uncertainty

WORKING PAPERS:

"Rare Preference Fluctuations and Aggregate Asset Pricing" (with M. W. Clements)

"Opposite Sides of a Skewed Bet: Implications and Evidence for Forecast Dispersion and Returns"

"Asset Pricing with Skewness and Forecast Dispersion"

RESEARCH IN PROGRESS:

"Opposite Sides of a Skewed Bet: Pricing Implications of Clearing a Skewed Asset from the Market"

"Emergence of Fundamental Uncertainty in Coordination around Radical Innovation"

REFEREED PUBLICATIONS:

"Detection and Identification of an Unobservable Change in the Distribution of a Markov-Modulated Random Sequence" (with S. Dayanik), *IEEE Transactions on Information Theory*, 2009

"Bayesian Sequential Change Diagnosis" (with S. Dayanik and H. V. Poor) *Mathematics of Operations Research*, 2008

"Joint Detection and Identification of an Unobservable Change in a Random Sequence" (with S. Dayanik and H. V. Poor) *Information Science and Systems*, 2007, *CISS '07 41st Annual Conference*

ACADEMIC PRESENTATIONS:

2016—FMA Annual Meeting (scheduled), World Finance Conference (scheduled)

2015—Federal Reserve Board, FMA Annual Meeting (discussant), Michigan State University, MSU Fall Finance Advisory Board, University of Georgia, University of Oregon, University of South Carolina, University of Utah

2014—Rensselaer Polytechnic Institute, University of Pennsylvania (Wharton)

2007—Johns Hopkins University (CISS '07), U.S. Department of Homeland Security

2006—INFORMS

TEACHING:

Spring 2016: Finance 311/311H

REFEREE SERVICE: Journal of Quantitative and Financial Analysis; Review of Finance

HONORS AND AWARDS:

Wharton Finance Fellowship, 2014-2015

University Fellowship for Distinguished Merit, 2010-2014

INFORMS Annual Conference, Best Interactive Presentation, 2006

Princeton Graduate Fellowship, 2005-2007

Eugene Cota-Robles Graduate Fellowship, 2001-2003

California Alumni Association Leadership Scholarship, 1996-1997