

# Landon J. Ross

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## Research Interests

Asset pricing, machine learning, big data, text analysis, quantitative methods

## Education

Ph.D. Finance, Olin School of Business, Washington University in St. Louis, 2021.

B.A., Political Science, Creighton University, 2012.

## Experience

U.S. Securities and Exchange Commission, Financial Economist, 2022-Present.

Olin Business School, Washington University in St. Louis, Postdoctoral Research Associate in Finance, 2021-2022.

Green Plains Renewable Energy, Analyst, 2019.

Federal Reserve Board of Governors, Senior Research Assistant, 2013-2015.

Federal Reserve Board of Governors, Research Assistant, 2012-2013.

## Teaching

*Research Methods in Finance*, instructor, semester-long MBA and undergraduate course.

Median student rating of 10 out of 10.

*Data Analysis for Investments*, teaching assistant, half-semester MBA and MFIN course.

*Options and Futures*, teaching assistant, half-semester MBA and MFIN course.

*Derivative Securities*, teaching assistant, half-semester MBA and MFIN course.

## Fellowships and Grants

Graduate student travel grant, Midwestern Finance Association, 2019.

Doctoral fellowship, Olin School of Business, Washington University in St. Louis, 2015-2020.

## Publications

“Generating options-implied probability densities to understand oil market events,” with Deepa Dhume Datta and Juan M. Londono, *Energy Economics* 64, 2017, 440-457, [10.1016/j.eneco.2016.01.006](https://doi.org/10.1016/j.eneco.2016.01.006).

“A Facilitated Interface to Generate a Combined Textual and Graphical Database System Using Widely Available Software,” with Lawson C., Larson K., Van Erdewyk J., Smith C., Rizzo A., and Rendell M., *Journal of Software Engineering and Applications* 5, 2012, 789-796, [10.4236/jsea.2012.510091](https://doi.org/10.4236/jsea.2012.510091).

## Working Papers

“Expected Returns, Firm Characteristics, and Cardinality Constraints” Job market paper.

“Are characteristic interactions important to the cross-section of expected returns?”

“Characteristic-Sparse Stochastic Discount Factors,” with Guofu Zhou

“Are Item 1A risk factors priced?”

“Cash-Hedged Stock Returns” with Chase P. Ross and Sharon Y. Ross.

## Works in Progress

“Does Compensation Matter? Evidence from CD&A Disclosures” with Xiumin Martin and Guofu Zhou.

“Robust Fama-Macbeth Regressions” with Guofu Zhou.

“A New Approach to Estimating Time-varying Betas” with Guofu Zhou.

“Manager Growth Expectations and Firm Growth” with Jim Horn.

## Conference Presentations

“Are Item 1A Risk Factors Priced?” 2019, Midwestern Finance Association.

## Programming Languages

Python, Fortran, Matlab, SAS, Stata, C, Julia, Java, and SQL.

## References

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