

Landon J. Ross

Olin School of Business
Washington University in St. Louis
One Brookings Drive
Saint Louis, MO 63130-4899

December 11, 2020
(402) 321-2992
landonjross@wustl.edu
landonjross.com

Research Interests

Asset pricing, text analysis, machine learning, financial econometrics, big data

Education

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

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

Fellowships and Grants

Graduate student travel grant, Midwestern Finance Association, 2019.

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

Experience

Green Plains Renewable Energy, Analyst, 2019.

Federal Reserve Board of Governors, Senior Research Assistant, 2012-2015.

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

Creighton University School of Medicine, Software Developer, 2010-2011.

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

“Are characteristic interactions important to the cross-section of expected returns?” Job market paper.

“Are Item 1A risk factors priced?”

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

“Manager Growth Expectations” with Jim Horn.

Works in Progress

“How many factors are in the cross-section of stock returns?”

“Robust Fama-Macbeth Regressions” with Guofu Zhou.

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

“Factor Model Averaging” with Jim Horn.

“The Diversified Lasso.”

Conference Presentations

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

“Modeling an International Arms Race using Dynamically Generated Games and an Agent-Based Framework,” 2012, Creighton Security Research Symposium.

“Modeling Multiplayer Deterrence Games,” 2012, Midwestern Political Science Undergraduate Research Conference.

Teaching Experience

Data Analysis for Investments, MSF, teaching assistant.

Options and Futures, MSF, teaching assistant.

Software

autodbinterface, 2015.

pmsset_relative, 2014.

Programming Languages

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

References

Guofu Zhou
Olin School of Business
Washington University in St. Louis
One Brookings Drive
Saint Louis, MO 63130-4899
zhou@wustl.edu

Xing Huang
Olin School of Business
Washington University in St. Louis
One Brookings Drive
Saint Louis, MO 63130-4899
xing.huang@wustl.edu

Werner Ploberger
Washington University in St. Louis
One Brookings Drive
Saint Louis, MO 63130-4899
wploberger@wustl.edu