Scott Joslin

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ACADEMIC EXPERIENCE:

USC Marshall School of Business. Los Angeles, CA.
Associate Professor of Finance and Business Economics (with tenure). 2015—present
Assistant Professor of Finance and Business Economics. 2011—2015

MIT Sloan School of Management. Cambridge, MA.
Assistant Professor of Finance 2007—2011

EDUCATION:

Stanford Graduate School of Business. Stanford, CA. 2002 - 2007
Doctor of Philosophy in Finance
Master of Science in Statistics

California Institute of Technology. Pasadena, CA. 1997 - 2002
Doctoral studies in Mathematics

Oklahoma State University. Stillwater, OK. 1992 - 1997
Master of Science in Applied Mathematics
Bachelor of Science in Mathematics

PUBLICATIONS:

- "Demand for Crash Insurance, Intermediary Constraints, and Risk Premia in Financial Markets"
  Review of Financial Studies, forthcoming, with Chen and Ni.
- "Interest Rate Volatility, the Yield Curve, and the Macroeconomy"
  Journal of Financial Economics, May 2018, with Konchitchki.
- "Can Unspanned Stochastic Volatility Models Explain the Cross Section of Bond Volatilities?"
  Management Science, April 2017. Sole authored.
- "Risk Premiums in Dynamic Term Structure Models with Unspanned Macro Risk"
  Journal of Finance, June 2014, with Priebsch and Singleton.
- "Why Gaussian Macro-Finance Term Structure Models are (Nearly) Unconstrained Factor-VARs"
  Journal of Financial Economics, September 2013, with Le and Singleton.
- "Macro-Finance Term Structure Models with Lags"
  Journal of Financial Econometrics, Fall 2013, with Le and Singleton.
- "Rare Disasters and Risk Sharing with Heterogeneous Beliefs"
  Review of Financial Studies, July 2012, with Chen and Tran.
- "General Transform Analysis of Affine Processes with an Application in Finance"
  Review of Financial Studies, July 2012, with Chen.

- "Do Options Contain Information About Excess Bond Returns?"
  Journal of Econometrics, September 2011, with Almeida and Graveline.
- "A New Perspective on Gaussian Dynamic Term Structure Models"
  Review of Financial Studies, March 2011, with Singleton and Zhu.
- "Affine Disagreement and Asset Pricing"
  American Economic Review, May (p&p), 2010, with Chen and Tran.
- "An Equivalence Result for VC Classes of Sets"
  Econometric Theory, December 2003, with Sherman.

WORKING PAPERS:

- "What Do Going Concern Opinions from Firms' Financial Reports Tell Us about Long-Term Macroeconomic Activity?"
- "Interest Rate Volatility and No-Arbitrage Term Structure Models"
- "G10 Swap and Exchange Rates"

NON-ACADEMIC EXPERIENCE:

Quantitative Research, Susquehanna International Group. Philadelphia, PA. 2002
Conducted quantitative research with statistical arbitrage desk

TEACHING EXPERINCE:

MIT Sloan, Finance Theory I, Spring 2008, 2009, 2011
USC Marshall, Financial Derivatives/Risk Management, Spring 2012—2018
USC Marshall, Applied Finance in Fixed Income Securities, Spring 2016—2018
USC Marshall, Business Environment and Leadership (Online), Spring, Summer 2017-18

INVITED PRESENTATIONS:

* indicates coauthor presented

2018: Kansas City Federal Reserve Bank, McGill University, University Catolica de Chile (scheduled), Tsinghua School of Finance (Scheduled)

2017: New York Federal Reserve Bank (Visiting Scholar)

2016: WFA (Park City; discussion), USC-UCLA-UCI-Caltech Finance Day (Discussion), CBOE conference on Derivatives and Volatility

2015: Midwest Finance Asssociation, WFA 2015 (Seattle; discussion)

2014: American Economic Association* , Caltech, University of York, UCSD Rady

2013: American Finance Association (San Diego), USC Marshall, Washington University St. Louis, San Francisco Federal Reserve Bank (Discussion), NBER Summer Institute (Discussion), NBER Asset Pricing Meeting Spring (Discussion)

2012: Emory Goizueta, EPFL/HEC Lausanne, Federal Reserve Board, Houston Bauer, SoFiE (Oxford)*, USC Marshall, Financial Research Assocation (Discussion), Red Rock Finance Conference (Discussion), AFA (Chicago; discussion)

2011: American Finance Association (Denver, two presentations), Bank of Spain, EFA (Stockholm)*, Jackson Hole Finance Conference*, MIT Sloan, North Carolina Kenan-Flagler, San Francisco Federal Reserve Bank, SoFiE (Chicago)*, USC Marshall (two presentations), WFA (Santa Fe, two discussions)

2010: American Economic Association (Atlanta)*, American Finance Association (Atlanta)*, Asset Pricing Retreat (Amsterdam), Bank of Canada, Econometric Society Winter Meeting (Atlanta)*, Financial Economics in Rio, Financial Risk Management Conference at Mont Tremblant*, Minnesota Carlson, NBER Asset Pricing Meeting, New York Federal Reserve, Northwestern Kellogg, UC Berkeley Haas, WFA (Victoria; discussion)

2009: Adam Smith Asset Pricing Conference (Oxford), Financial Econometrics Conference (Toulouse), MIT Sloan, Western Finance Association (San Diego), EFA (Bergen; discussion), AFA (New Orleans; discussion)

2008: Conference on Financial Markets and Real Activity (Banque of France), Duke Fuqua Federal Reserve Board (Washington, D.C.), NBER Summer Institute (discussion), Bank of Canada Conference on Fixed Income Markets (discussion), AFA (San Francisco, discussion)

2007: American Finance Association (Chicago)*, California Institute of Technology, Georgia Institute of Technology, London School of Economics, McGill, MIT Sloan, NYU Stern Pennsylvania State University Smeal, UC Berkeley Haas, University of Chicago GSB, University of Connecticut, Vanderbilt Owen, Washington St. Louis Olin, Western Finance Association (Big Sky)

2007: Conference on Fixed Income Markets (Bank of Canada), Northern Finance Association (Montréal), Transatlantic Doctoral Conference (London Business School)

PROFESSIONAL ACTIVITIES:

EDITORIAL SERVICE:

Journal of Banking and Finance, Associated Editor. 2015-present.

Journal of Empirical Finance, Associated Editor. 2016-present.

Management Science. 2018-present.

REFEREE: American Economic Review, Econometrica, Journal of Political Economy, Review of Economic Studies, Journal of Finance, Journal of Financial Economics, Review of Financial Studies; Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Theory, Journal of Empirical Finance, Journal of Financial Econometrics, Journal of Financial and Quantitative Analysis, Journal of International Economics, Journal of Monetary Economics, Mathematical Finance, Mathematics of Operations Research, Oxford Bulletin of Economics and Statistics, Quantitative Finance, Review of Asset Pricing Studies, Review of Finance

PROGRAM COMMITTEE:

AFA: 2011
SoFiE: 2011, 2012, 2013
WFA: 2009, 2010, 2011, 2012, 2013, 2017, 2018
SFS: 2017, 2018
EFA: 2013, 2014

SESSION CHAIR:

AFA: 2011, WFA: 2010, 2012

HONORS AND AWARDS:

- USC Marshall Dean's Award for Community. 2017
- USC Marshall Dean's Award for Research Excellence. 2014
- MIT Junior Faculty Research Assistance Program Award. 2010
- Stanford Business School Fellowships. 2002 - 2007
- American Finance Association Travel Award. 2005
- Jaedicke Merit Award for outstanding academic performance. Stanford GSB. 2003