Landon J. Ross

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July 19, 2024
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Research Interests

Asset pricing, machine learning, big data, text analysis, quantitative methods, and optimization.

Education

Ph.D. Finance, Olin School of Business, Washington University in St. Louis, 2021.
B.A., Political Science, Creighton University, 2012.

Working Papers

"Risk exposures from risk disclosures: What they said and how they said it" with Seth Pruitt and Rahul Mazumder.

"Bottom Up vs Top Down: What does Form 10K Tell Us?" with Jim Horn, Mert Pilanci, Kaihong Luo, and Guofu Zhou.

"Expected Returns, Firm Characteristics, and Cardinality Constraints." Finalist for best paper award in investments category at SWFA 2023.

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

- Revise and resubmit at *Review of Asset Pricing Studies.*
- Best paper award in investments category at SWFA 2023. Best paper award in investments category semifinalist at FMA 2022.

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

"Are Item 1A risk factors priced?"

Works in Progress

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

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

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.

"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.

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.

Experience

Tulane University, A. B. Freeman School of Business, Assistant Professor, 2024 July - Present.

U.S. Securities and Exchange Commission, Financial Economist, 2022 August - 2024 July.

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

Green Plains Renewable Energy, Analyst, 2019 June - 2019 July.

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

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

Fellowships, Grants, and Awards

Service Recognition Award, Securities and Exchange Commission, 2024.

Graduate student travel grant, Midwestern Finance Association, 2019.

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

Presentations

2024
Midwestern Finance Association

2023
Southwestern Finance Association, Financial Management Association European Conference, Virginia Tech

2022
Securities and Exchange Commission, Office of Financial Research, Federal Reserve Board, Financial Management Association

2021
Fulcrum Investment Management, Qtron Investments, Green Plains Renewable Energy

2019
Midwestern Finance Association

Reviews

- Midwestern Finance Association 2024
- Conference on Financial Market Regulation 2024
- Conference on Financial Market Regulation 2023
- Financial Management Association 2024

Referee

- Journal of Applied Econometrics

Programming Languages

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

References

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Citizenship

US Citizen