Christian L. Goulding, Ph.D.

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SSRN: https://papers.ssrn.com/sol3/cf_dev/AbsByAuth.cfm?per_id=2450319

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Education:

Ph.D., Finance; *The Wharton School, University of Pennsylvania*; 2015
M.S.E., Operations Research & Financial Engineering; *Princeton University*; 2007
B.A., Applied Math & *M.S.*, IEOR; *University of California, Berkeley*; 1998, 2003

Academic Experience:

Assistant Professor; *Harbert College of Business, Auburn University*; 2023-present
Assistant Professor; *Broad College of Business, Michigan State University*; 2015-2018

Publications:

1. "Breaking Bad Trends" (with C. Harvey and M. Mazzoleni), Accepted at ***Financial Analysts Journal***
2. "Momentum Turning Points" (with C. Harvey and M. Mazzoleni), 2023, ***Journal of Financial Economics*** 149 (3): 378-406.
3. "Pricing Implications of Noise" (with S. Santosh and X. Zhang), 2023, ***Review of Financial Studies*** 36 (6): 2468-2508.
4. "Sequential Detection and Identification of a Change in the Distribution of a Markov-Modulated Random Sequence" (with S. Dayanik), 2009, ***IEEE Transactions on Info. Theory***
5. "Bayesian Sequential Change Diagnosis" (with S. Dayanik and H. V. Poor), 2008, ***Mathematics of Operations Research***
6. "Joint Detection and Identification of an Unobservable Change in a Random Sequence" (with S. Dayanik and H. V. Poor), 2007, ***Information Science and Systems***, *CISS '07 41st Annual Conference*

Working Papers:

1. "Disagreement, Skewness, and Asset Prices" (with S. Santosh and X. Zhang), ***Roger F. Murray Prize, 2022 (Q Group)***
2. "The Value of Scattered Information" (with X. Zhang)
3. "Decoding Systematic Relative Investing: A Pairs Approach" (with C. Harvey and A. Pickard), ***Roger F. Murray Prize, 2021 (Q Group)***
4. "Revisiting Asset Pricing with Uncertainty in Future Risk Aversion"

Media Coverage:

Columbia Law School's Blog on Finance and Economics; Meb Faber's The Best Investment Writing; *Bloomberg News*; *The Capital Spectator*; *Quantpedia.com*

Teaching:

Principles of Corporate Finance 311/311H: Spring 2016, 2017, 2018; *Michigan State University*

Research Presentations:

2023—Auburn University, Florida State University, Queen's University, Texas Christian University, University of Houston
2022—Q Group Seminar
2021—AFA Annual Meeting
2020—PIMCO Asset Management
2019—AFA Annual Meeting
2018—MFA Annual Meeting (discussant), FMA Annual Meeting
2017—MFA Annual Meeting, Cubist Systematic Strategies, FMA Annual Meeting
2016—FMA Annual Meeting, World Finance Conference
2015—Federal Reserve Board, FMA Annual Meeting (discussant), Michigan State University, MSU Finance Advisory Board, Penn State University, 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

Academic Service:

Referee: Review of Financial Studies; Journal of Financial and Quantitative Analysis; Review of Finance; Management Science; Journal of Banking and Finance (x2); International Symposium on Information Theory
MSU Finance Department: Faculty Recruiting 2015-2016, 2016-2017, 2017-2018
MSU Finance Department: Insurance and Risk Management Program Task Force
Discussant: FMA Annual Meeting 2015, 2016, 2017; MFA Annual Meeting 2017, 2018; World Finance Conference 2016
Session Chair: FMA Annual Meeting 2016; World Finance Conference 2016, MFA Annual Meeting 2018

Honors and Awards:

Roger F. Murray Third Prize, 2021, 2022
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

Industry Experience:

Partner, SVP, and VP—Signal Research; *Research Affiliates, LLC*; 2019-2022
VP; *DFA Capital Management, Inc.*; 2008-2010