Bryan R. Routledge

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Education

1996 *Ph.D., Finance*,
University of British Columbia, Vancouver, B.C.
"Finance Theory Applications of Learning, Evolution and Self-Organization" (Alan Kraus (Chair), Jonathan Berk, Kenneth R. MacCrimmon, Michele Piccione, Vasant Naik)

1987 *B*achelor of Commerce (with Honours),
Queen's University, Kingston, Ontario

Employment

2002 – Associate Professor of Finance,
Carnegie Mellon University

1998 – 1999 B.P. America Faculty Development Chair,
Carnegie Mellon University

1995 – 2002 Assistant Professor of Finance
Carnegie Mellon University

1987 – 1990 Accountant
Price Waterhouse, Calgary, AB, Canada

Affiliations and Professional Service

2013 –	Secretary/Treasurer, Western Finance Association
2004 –	Associate Editor, Journal of Finance and Quantitative Analysis
2010 –	Associate Editor, Critical Finance Review
2001 – 2009	Associate Editor, Management Science (Finance)
1998 –	Faculty, Center For Computational Finance, Carnegie Mellon University
1990 –	Chartered Accountant, Canadian and Alberta Institutes of Chartered Accountants

Awards

2017	Best Discussant ASU Sonoran Winter Finance Conference
2013	The International Institute of Forecasters and SAS Award, "Predicting Mergers Using Text," with Noah Smith)
2008	Best Papers on Capital Market Research, Northern Finance Association, "Who Holds Risky Assets" with David Backus and Stanley Zin
2004	George Leland Bach Excellence in Teaching Award, Carnegie Mellon University
2004	GSAM Award for the Best Paper on Investments, Western Finance Association, "Generalized Disappointment Aversion and Asset Prices", with Stanley Zin

2000 Roman Weil Research Prize,
Carnegie Mellon University, "Equilibrium Forward Curves for Commodities" with Duane Seppi and Chester Spatt

1998 George Leland Bach Excellence in Teaching Award,
Carnegie Mellon University

1998 First Prize– Roger Murray Prize Competition,
The Institute for Quantitative Research ("Q-Group"), "Equilibrium Forward Curves for Commodities" with Duane Seppi and Chester Spatt

Grants

2013 Alfred P. Sloan Foundation "Identifying Corporate Entities and Relationships from Text" (with Noah Smith)

2013 Google Research Grant "Utility-Based Language Models" (with Noah Smith)

2011 Google Research Grant "Economic Data: Hard and Soft" (with Noah Smith)

2009 Carnegie Mellon Berkman Faculty Development Grant "Predicting with Text"

2008 Institute for Quantitative Research (Q-Group) "Text Based Portfolio Choice"

2007 Center for Research and Technology (CART) Carnegie Mellon "Data and Information"

1999 National Science Foundation (Decision Risk and Management), "Cross-Commodity Equilibrium Pricing: Theoretical Implications and Empirical Tests of Forward and Option Prices, with Duane Seppi and Chester Spatt

1998 Carnegie Bosch Institute, Doctoral Fellowship Award in International Management: Rafael Mendible, "Dynamic Equilibrium for International Oil Markets"

1997 Institute for Quantitative Research ("Q-Group"), "Equilibrium Forward and Option Pricing for Commodities" with Duane Seppi and Chester Spatt

1997 Carnegie Mellon Faculty Development Fund, "Theoretical And Empirical Investigation of Auctions for Industrial Parts"

Publications

Jaime Casassus, Pierre Collin-Dufresne, and Bryan Routledge. Equilibrium commodity prices with irreversible investment and non-linear technologies. *Journal of Banking and Finance*, April 2018. (forthcoming)

Yanchuan Sim, Bryan Routledge, and Noah A. Smith. Friends with motives: Using text to infer influence on scotus. In *Proceedings of the 2016 Conference on Empirical Methods in Natural Language Processing*, pages 1724–1733, Austin, Texas, November 2016. Association for Computational Linguistics

Kazuya Kawakami, Chris Dyer, Bryan Routledge, and Noah A. Smith. Character sequence models for colorful words. In *Proceedings of the 2016 Conference on Empirical Methods in Natural Language Processing*, pages 1949–1954, Austin, Texas, November 2016. Association for Computational Linguistics

Dan Jurafsky, Victor Chahuneau, Bryan R. Routledge, and Noah A. Smith. Linguistic markers of status in food culture: Bourdieu's distinction in a menu corpus. *Cultural Analytics*, October, 2016

Dani Yogatama, Bryan R Routledge, and Noah A Smith. A sparse and adaptive prior for time-dependent model parameters. In *Proceedings of the NIPS Workshop on Time Series*, Montreal, Qubec, December 2016

Yanchuan Sim, Bryan Routledge, and Noah A. Smith. A utility model of authors in the scientific community. In *Proceedings of the 2015 Conference on Empirical Methods in Natural Language Processing*, pages 1510–1519, Lisbon, Portugal, September 2015. Association for Computational Linguistics

Dan Jurafsky, Victor Chahuneau, Bryan R Routledge, and Noah A Smith. Narrative framing of consumer sentiment in online restaurant reviews. *First Monday*, 19(4), 2014

Yanchuan Sim, Bryan Routledge, and Noah A Smith. The utility of text: The case of amicus briefs and the supreme court. In *Proceedings of the AAAI Conference on Artificial Intelligence (AAAI 2015)*, Austin, Texas, January 2015. AAAI

Acar Tamersoy, Elias Khalil, Bo Xie, Stephen L Lenkey, Bryan R Routledge, Duen Horng Chau, and Shamkant B Navathe. Large-scale insider trading analysis: patterns and discoveries. *Social Network Analysis and Mining*, 4(1):1–17, 2014

Dani Yogatama, Chong Wang, Bryan R Routledge, Noah A Smith, and Eric P Xing. Dynamic language models for streaming text. *Transactions of the Association for Computational Linguistics*, 2:181–192, 2014

Acar Tamersoy, Bo Xie, Stephen L Lenkey, Bryan R Routledge, Duen Horng Chau, and Shamkant B Navathe. Inside insider trading: Patterns & discoveries from a large scale exploratory analysis. In *Proceedings of the 2013 IEEE/ACM International Conference on Advances in Social Networks Analysis and Mining*, pages 797–804. ACM, 2013

Victor Chahuneau, Kevin Gimpel, Bryan R. Routledge, Lily Scherlis, and Noah A. Smith. Word salad: Relating food prices and descriptions. In *Proceedings of the 2012 Joint Conference on Empirical Methods in Natural Language Processing and Computational Natural Language Learning*, pages 1357–1367, Jeju Island, Korea, July 2012. Association for Computational Linguistics

Bryan R. Routledge. Corporate decision-making, net present value, and the environment. In Pratima Bansal and Andrew J. Hoffman, editors, *The Oxford Handbook of Business and the Natural Environment*, chapter 27, pages 502–518. Oxford University Press, New York, 2012

Dani Yogatama, Michael Heilman, Brendan O'Connor, Chris Dyer, Bryan R. Routledge, and Noah A. Smith. Predicting a scientific communitys response to an article. In *Proceedings of the 2011 Conference on Empirical Methods in Natural Language Processing*, pages 594–604, Edinburgh, Scotland, UK., July 2011. Association for Computational Linguistics

Bryan R. Routledge and Stanley E. Zin. Generalized disappointment aversion and asset prices. *Journal of Finance*, 65, August 2010

Brendan O'Connor, Ramnath Balasubramanyan, Bryan R Routledge, and Noah A Smith. From tweets to polls: Linking text sentiment to public opinion time series. In *Proceedings of the International AAAI Conference on Weblogs and Social Media (ICWSM 2010)*, volume 11, pages 122–129, Washington, DC., May 2010

Shimon Kogan, Dimitry Levin, Bryan R. Routledge, Jacob S. Sagi, and Noah A. Smith. Predicting risk from financial reports with regression. In *Proceedings of Human Language Technologies: The 2009 Annual Conference of the North American Chapter of the Association for Computational Linguistics*, pages 272–280, Boulder, Colorado, June 2009. Association for Computational Linguistics

Bryan R Routledge and Stanley E Zin. Model uncertainty and liquidity. *Review of Economic dynamics*, 12(4):543–566, 2009

David K. Backus, Bryan R. Routledge, and Stanley E. Zin. Recursive preferences. In Steven N. Durlauf and Lawrence E. Blume, editors, *The New Palgrave Dictionary of Economics*. Palgrave Macmillan, Basingstoke, 2008

David K. Backus, Bryan R. Routledge, and Stanley E. Zin. Exotic preferences for macroeconomists. In Mark Gertler and Kenneth Rogoff, editors,

NBER Macroeconomics Annual 2004, volume 19, pages 319–391. MIT Press, Cambridge, MA, 2005

Bryan R. Routledge and Joachim von Amsberg. Social capital and growth. *Journal of Monetary Economics*, 50, January 2003

Anil Arya, Jonathan Glover, and Bryan R. Routledge. Project assignment rights and incentives for eliciting ideas. *Management Science*, 48:886–899, 2002

Bryan R. Routledge. Genetic algorithm learning to choose and use information. *Macroeconomic Dynamics*, 5(2), April 2001

Bryan R. Routledge, Duane J. Seppi, and Chester S. Spatt. Equilibrium forward curves for commodities. *Journal of Finance*, 60:1297–1338, June 2000

Bryan R. Routledge. Adaptive learning in financial markets. *Review of Financial Studies*, 12(5):1165–1202, 1999

Bryan R Routledge. Economics of the prisoners dilemma: a background. In Peter Danielson, editor, *Modeling Rationality, Morality and Evolution*, volume 7, pages 92–118. Oxford University Press, New York, 1998

Working Papers

Tae Wan Kim and Bryan R. Routledge. Algorithmic transparency, a right to explanation, and placing trust. Working Paper, August 2017

Steven A. Baker and Bryan R. Routledge. The price of oil risk. Working Paper, February 2017

Bryan R. Routledge, Noah Smith A. Smith, and Stefano Sacchetto. Predicting merger targets and acquirers from text. Working Paper, November 2016

Yongjin Kim and Bryan R. Routledge. Does macro-asset pricing matter for corporate finance? Working Paper, July 2017

Doctoral Students

2016	Lili Gao (Chair)
2015	Yongjin Kim (Chair)
2015	Nandana Sengupta
2015	Shutian Zeng
2014	David Schreindorfer (Co-chair)
2013	Steven Baker (Chair)
2009	Fernando Anjos (Chair)
2008	Lulu Zeng (Chair)
2008	Richard Lowery
2007	Anastasiya Ostrovnaya
2004	Sean Crockett
2004	Jaime Casassus
2003	James Thomas
2001	Rafael Mendible
2001	Jacob Obed
2001	Yaniv Grinstein
2000	Sumihiro Takeda
2000	Vivek Ramachandran
1998	Robert Mitchell
1997	Raul Kangro
1997	Jamsheed Shorish

Teaching

Asset Management (MSCF); Venture Capital and Private Equity (MBA); FinTech (MBA); Finance component of Integrated View of Business at MBA Basecamp; Finance core (MBA); Finance core (MSCF); Financial Economics for Computational Finance (MSCF); Alpha: Trading on Behavioral Finance (MBA); Finance I (Phd); Finance: Preference and Behavior (Phd); Executive Education (Various custom programs)