

Steven D. Baker

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Education

Ph.D. Financial Economics, Carnegie Mellon University, May 2013
M.S. Industrial Administration (Finance), Carnegie Mellon University, May 2010
M. Computer Science, University of Virginia, May 2008
Sc.B. Computer Science, A.B. German Studies, Brown University, May 2003
(Magna cum laude)

Academic Appointment

Assistant Professor of Commerce, McIntire School, University of Virginia, 2013-present

Publications

‘Disagreement, Speculation, and Aggregate Investment,’ S.D. Baker, B. Hollifield, and E. Osambela,
Journal of Financial Economics 119.1 (2016): 210-225.
‘Preventing Controversial Catastrophes,’ S.D. Baker, B. Hollifield, and E. Osambela,
Review of Asset Pricing Studies, forthcoming.

Working Papers

‘Asset Prices and Portfolios with Externalities,’ with Burton Hollifield and Emilio Osambela, 2018.
‘The Financialization of Storable Commodities,’ 2017.
Revise and Resubmit, Management Science
‘The Price of Oil Risk,’ with Bryan Routledge, 2016.
‘Disagreement, Financial Markets, and the Real Economy,’ 2012.

Work in Progress

‘Equilibrium Activism,’ with David Chapman and Michael Gallmeyer.

Presentations at Peer Reviewed Conferences

2018: CEPR ESSFM (Gerzensee, Switzerland)
2017: SFS Cavalcade, CEPR ESSFM (Gerzensee, Switzerland), European Finance Association.

2016: Western Finance Association, Northern Finance Association.

2015: European Finance Association.

2014: Finance Down Under, SFS Cavalcade, European Finance Association, Northern Finance Association.

2013: Northern Finance Association.

Invited Seminars

2018: Luxembourg School of Finance, WU (Vienna University of Economics and Business, planned)

2016: Federal Reserve Board.

2015: Villa Finaly (University of Paris), Summer School on Commodity Derivatives Markets.

2013: University of Houston, London School of Economics, Boston College, University of Virginia, University of Rochester, Federal Reserve Board, Commodity Futures Trading Commission.

2012: University of Calgary.

Discussions

2018: SFS Cavalcade, CEPR ESSFM (Gerzensee, Switzerland), Northern Finance Association

2017: Midwest Finance Association, U. Maryland Conference on Information Acquisition and Disclosure in Financial Markets.

2016: Northern Finance Association.

2015: NBER Economics of Commodity Markets, SFS Cavalcade, European Finance Association.

2014: American Finance Association, Western Finance Association, European Finance Association.

2013: Northern Finance Association.

Referee

American Journal of Agricultural Economics, American Economic Review: Insights, Energy Journal, Journal of Banking and Finance, Journal of Economic Surveys, Journal of Finance, Management Science, Review of Finance, Review of Financial Studies, Smith Richardson Foundation, Studies in Nonlinear Dynamics and Econometrics.

Service

McIntire School: Recruiting committee, 2014. Co-organizer, finance seminar series, 2014-present.

Northern Finance Association: Conference program committee, 2014-present.

Financial Research Network (FIRN, Australia): Conference program committee, 2015-present.

Teaching Experience

Intermediate Finance COMM-4710, Undergraduate Commerce, University of Virginia, 2013-2015.

Finance 70-391, Undergraduate BA, Carnegie Mellon University, 2011.

Honors & Awards

American Finance Association Student Travel Grant, 2011

William Larimer Mellon Fellowship, Carnegie Mellon University, 2008-2011

Dean's Fellowship, University of Virginia, 2006-2008

A.C. Ely Prize, German Studies, Brown University, 2003

Chevron REACH Scholarship, 1999-2003

American Institute of Chemical Engineers NORCAL Scholarship, 1999

Additional Experience

Dissertation Intern, Federal Reserve Board (Division of Research and Statistics), 2012

Research Assistant to Jason Lawrence, Computer Science Department, University of Virginia, 2007

Software Engineer, Raytheon Company, Portsmouth, RI, 2003-2006, 2008

Business Analyst, Chevron Corporation, San Ramon, California, 2001

Engineering Intern, Chevron Corporation, Richmond, California, 2000

Conference Proceedings (Computer Science)

'Applying System Execution Modeling Tools to Evaluate Enterprise Distributed Real-time and Embedded System QoS.' J. Slaby, S. Baker, J. Hill, D. Schmidt. Proceedings of the 12th IEEE International Conference on Embedded and Real-Time Computing Systems and Applications, 2006.

'Domain-specific Modeling Languages for Configuring and Evaluating Enterprise DRE System Quality of Service.' S. Paunov, J. Hill, D. Schmidt, S. Baker, J. Slaby. 13th Annual IEEE International Symposium and Workshop on Engineering of Computer Based Systems, 2006.