Jesse Blocher

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Associate Professor of the Practice
of Finance and Data Science

GitHub: jblocher
LinkedIn: jblocher

Proficient leader and top-rated teacher in data science and artificial intelligence, with a specialty in financial services. Extensive academic and professional experience. Excellent technical skills and excellent communication skills. Passionate about economic justice and equity.
My mission is to connect data science and AI with business applications to drive value. I do this myself and by teaching others how to do it. I teach business concepts and strategy to data scientists and data science/AI concepts and applications to business leaders and managers.

Research and Skills

Research Interests	Generative AI, NLP and Text Analysis, Impact Investing, Environmental/Social/Governance (ESG) Factors, Exchange Traded Funds, Mutual Funds, Hedge Funds, Securities Lending, Social Networks, Capital Markets, High-Frequency Trading
Tools and Languages	Python, R, SAS, Stata, MATLAB, Git, Unix

Experience

Associate Prof of the Practice of Finance and Data Science / Owen Graduate School of Management — **July 2021 — Present**
Vanderbilt University — *Nashville, TN*
- Director of Graduate Studies at the Data Science Institute
- Director of External Partnerships at the Data Science Institute

Teaching Faculty / Data Science Institute — **Aug 2018 — Present**
Vanderbilt University — *Nashville, TN*

Assistant Prof of Finance / Owen Graduate School of Management — **July 2012 — June 2021**
Vanderbilt University — *Nashville, TN*

Duke Network Analysis Center Affiliate — **July 2009 — Present**
Duke University — *Durham, NC*

Advisory Services Technology Manager — **Jan 2005 — July 2007**
TIAA-CREF — *Charlotte, NC*
- Created the development team from scratch, defining roles and hiring the necessary personnel.
- Led integration efforts between back-end legacy systems and new algorithmic advisory engine supporting call center advisory services and wealth management.

Mathematics Teacher — **Aug 2003 — Dec 2004**
Charlotte-Mecklenberg Schools — *Charlotte, NC*
- Geometry and AP Calculus

Senior Consultant — **Oct 1998 — July 2003**
Accenture — *Charlotte, NC*
- Strategy Consultant focused on expense modeling and business cases for SAP implementation proposals
- Technology Consultant using J2EE technology to build and integrate banking web apps.

Education

Ph.D., Business Administration - Finance, *UNC Chapel Hill Kenan-Flagler Business School*	May 2012
M.S. in Chemical Engineering Practice, *Massachusetts Institute of Technology*	Sept 1998
B.S. in Chemical Engineering, *Virginia Tech*	Aug 1997

Teaching

Survey of Data Science Applications (DS 5320), *Vanderbilt Data Science Institute*	2018 - Present
Capstone Development (DS 5999), *Vanderbilt Data Science Institute*	2020 - Present
Internship (DS 5700)/Practicum (DS 5800) Supervision, *Vanderbilt Data Science Institute*	2020 - Present
Machine Learning in Business (MGT 6632), *Vanderbilt Owen Graduate School of Management*	2022 - Present
Financial Data Analytics (MGT 6534, *Vanderbilt Owen Graduate School of Management*	2021 - Present
Getting Value out of Data Science (MGT 6476), *Vanderbilt Owen Graduate School of Management*	2022-2023
Corporate Valuation (MGT 6431), *Vanderbilt Owen Graduate School of Management*	2012 - 2021, 2024
Advanced Corporate Valuation (MGT 6443), *Vanderbilt Owen Graduate School of Management*	2016 - present
Corporate Finance (Undergrad), *UNC Kenan-Flagler Business School*	2012

Publications

Who is buying and (not) lending when shorts are selling? (2022) by Jesse Blocher and Chi Zhang, Journal of Financial Markets Volume 57, January 2022
Short trading and short investing (2020) by Jesse Blocher, Peter Haslag, and Chi Zhang, Journal of Empirical Finance Volume 59, December 2020, p154-171
Benchmarking Commodity Returns (2018) by Jesse Blocher, Ricky Cooper, and Marat Molyboga, Journal of Futures Markets, Volume 38, Issue 3, p340-358
The Revealed Preference of Sophisticated Investors (2017) by Jesse Blocher and Marat Molyboga, European Financial Management Volume 23, Issue 5, p839-872 (Lead Article)
Network Externalities in Mutual Funds (2016) by Jesse Blocher, Journal of Financial Markets 30 p1-26 (Lead Article)
Phantom Liquidity and High-Frequency Quoting (2016) by Jesse Blocher, Ricky Alyn Cooper, Jonathan Seddon, and Ben Van Vliet, Journal of Trading 11, No. 3 p6-15 (Lead Article)
Connecting Two Markets: An Equilibrium Framework for Shorts, Longs and Stock Loans (2013) by Jesse Blocher, Adam V. Reed and Ed Van Wesep, Journal of Financial Economics 108 p302-322

Academic Accomplishments and Contributions

Invited Seminars: Univ of Kentucky (2018), MTSU, Univ of Tenn - Knoxville, Georgia Tech (2017), Univ of Delaware (2014), Securities and Exchange Commission (2013), Tulane, Boston College, Univ of Michigan, Federal Reserve Bank of Boston, Federal Reserve Bank of New York, Case Western Reserve University, Univ of Virginia (2012), Washington Univ at St. Louis (2011).
Program Committees: SFS Cavalcade (2014-2020), Midwest Finance Association (2017), Financial Management Association (2017), Conference on Developing Areas of Capital Market and Federal Securities Regulation (2015)
Awards: Chicago Mercantile Exchange (CME) Grant, 2016 Junior Faculty Teaching Fellows, Vanderbilt University, 2014 Beta Gamma Sigma (Honor Society), 2013 Winner of the Shmuel Kandel Award (Outstanding North American Ph.D. Student in Financial Economics), The Utah Winter Finance Conference, 2012 AFA Travel Award, 2010. Keith and Helen Rumbel Scholarship, 1998, MIT Commonwealth Scholar, 1997, Virginia Tech
Ad Hoc Referee: Journal of Finance, Journal of Financial Economics, Review of Financial Studies, Review of Finance, Journal of Financial and Quantitative Analysis, Journal of Financial Markets, Journal of Banking and Finance, Journal of Financial Intermediation, Management Science, International Review of Economics and Finance, Journal of Empirical Finance, Financial Analysts Journal, Journal of Behavioral Finance
Service: Chair, Post-Doc Selection Committee, Vanderbilt Data Science Institute (2019); Master's Program Admissions Committee, Vanderbilt Data Science Institute (Member: 2019 - 2020, Chair: 2021-present); Member, Vanderbilt Institute for Digital Learning Steering Committee (2015-present); Member, Blackboard Advisory Committee (2014-2016)