Arnav A. Sheth: Curriculum Vitae

Graduate Business Programs
Saint Mary's College of California
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EDUCATION

2007 **Ph.D.**, Quantitative Finance, Rutgers Business School
Area of study: Numerical techniques for stochastic control
Adviser: Larry Shepp

2007 **M.B.A.**, Finance, Rutgers Business School

2004 **M.A.**, Economics, Rutgers University
Area of study: Experimental economics
Adviser: Barry Sopher

2000 **B.A.**, Economics-Mathematics and Philosophy
Lawrence University

EXPERIENCE

2009 - Present **Assistant Professor** of Finance, Graduate Business Programs, St. Mary's College of Calif.

Fall 2010 **Visiting Assistant Professor**, Haas School of Business, University of California at Berkeley

2008 - 2009 **Economist (Senior Consultant)**, Global Transfer Pricing, Deloitte Tax LLP, San Francisco

2008 - 2009 **Lecturer**, Economics Department, University of California at Berkeley

2008 **Associate**, StatAssist.com
Statistical assistance and guidance on Ph.D. dissertations

2004 - 2005 **Research Associate** with Peter Koen, Stevens Institute of Technology
NSF Grant: *Creating New Wealth by Improving the Fuzzy Front End of the Innovation Engine*
The innovation process in firms: Survey execution and factor analysis using SPSS

2002 - 2004 **Graduate Assistant** with Larry Shepp, Rutgers University
NSF Grant: *Novel Indexing and Retrieval of Dynamic Brain Images*
fMRI brain imaging: Java programming; cluster analysis using R

PUBLICATIONS

A. Sheth. Hiring, firing and infighting: A tale of two companies. *Computational Economics*, forthcoming in 2012.

A. Sheth, L. Shepp, and O. Palmon. Risk-taking, financial distress, and innovation. *Academy of Business Journal: Special Issue on the Global Debt Crisis*, 1:5–18, 2011.

B. Sopher and A. Sheth. A deeper look at hyperbolic discounting. *Theory and Decision*, 60:219–255, 2006.

WORKING PAPERS

J. Kale and A. Sheth. Portfolio optimization with a hybrid utility function. Working paper, 2011.

A. Sheth, L. Shepp, and M. Imerman. Taxation with representation. Working paper, 2011.

BOOKS

A. Sheth. *Optimal Operating Strategies Under Stochastic Cash Flows.* Lambert Academic Publishing GmbH & Co. KG, 2011.

BOOK CHAPTERS

A. Sheth, L. Shepp, and O. Palmon. Innovation and risk-taking. In *Electrical Engineering and Intelligent Systems*. Springer, forthcoming in 2012.

B. Sopher and A. Sheth. A deeper look at hyperbolic discounting. In M. Abdellaoui, editor, *Uncertainty and Risk: Mental, Formal Experimental Representations*, volume 41, pages 125–150. Springer, 2007.

REFEREED CONFERENCE PROCEEDINGS

A. Sheth, L. Shepp, and O. Palmon. Risk-taking, financial distress, and innovation. In *Proceedings of the World Congress on Engineering 2011*. World Congress of Engineering, International Association of Engineers (IAENG), July 2011.

INVITED TALKS

A. Sheth. The carrot: Rewarding bad managers and innovation. Institute for Operations Research and Management Science, Raleigh, NC, November 2011a.

A. Sheth. Capturing the chaos: Measuring market volatility. Pillai Institute of Management Studies and Research, Mumbai, India, June 2011b.

REFEREED CONFERENCE PRESENTATIONS

A. Sheth. Dynamic brain images: Communication within the human brain (poster). Rutgers University School of Communication, Information and Library Sciences, New Brunswick, NJ, March 2003.

A. Sheth. Optimal operating strategies under stochastic cash flows. Institute for Operations Research and Management Science, Seattle, WA, November 2007a.

A. Sheth. Financial distress, competition and free cash flow: Optimal operating strategies. Institute for Operations Research and Management Science, San Juan, Puerto Rico, July 2007b.

A. Sheth. A numerical method for stochastic control with applications to finance. SIAM Optimization, Boston, MA, May 2008.

A. Sheth. Gambling when broke: A model for optimal managerial behavior under financial distress. SIAM Financial Mathematics and Engineering, San Francisco, CA, November 2010.

A. Sheth. The carrot: Rewarding bad managers and innovation. Tenth International Conference on Operations and Quantitative Management, Nashik, India, July 2011.

A. Sheth and B. Sopher. A deeper look at subjective discounting. Economic Science Association International Meeting, Amsterdam, Netherlands, June 2004a.

A. Sheth and B. Sopher. A deeper look at subjective discounting. FUR XI Conference, Cachan, France, July 2004b.

A. Sheth, L. Shepp, and O. Palmon. Risk-taking, financial distress, and innovation. Academy of Business Research, New Orleans, LA, March 2011.

REFEREE SERVICE

2009 Proceedings for the SIAM Conference in Mathematics for Industry: Challenges & Frontiers

2011 Academy of Business Journal

MISCELLANEOUS EXPERIENCE

2005 - 2010 Competitive Distance Runner: Three marathons and more than ten half-marathons.

1991 - 1997 Mountaineer: Four Himalayan expeditions (one as leader); highest altitude of $\sim 17,000$ feet.