



SEAN MALONE, PH.D.

SENIOR STATISTICAL RESEARCH
ASSOCIATE

CONSULTING SPECIALTIES

Statistics and Econometrics,
Risk Management, Financial
Modeling, Database
Management, Data Analysis,
Cash Flow Analysis,
Simulation Analysis, Model
Development

INDUSTRIES

Banking, Capital Markets,
Consulting, Finance,
Healthcare, Legal, Research

EDUCATION

Ph.D. – Finance The University
of Texas at San Antonio

Master of Science – Finance
The University of Texas at San
Antonio

Bachelor of Arts – Financial
Economics Capital University

PROFESSIONAL EXPERTISE

- Dr. Malone has a strong background in data analysis and econometrics.
- His research has dealt with developing new event study measures for volatility and measuring their performance through Monte Carlo Simulation; conducting fixed-income event studies; and developing and analyzing long/short equity factor investment strategies. In addition, he has coded credit default swap pricing models and conducted other empirical analyses using regression analysis, time-series models, and other statistical tools.
- Dr. Malone has significant scripting experience in STATA, Python, and Microsoft Excel VBA.

SELECTED PUBLICATIONS

Malone, S. & Roychoudhury, S., “Were Bank CEOs Overpaid?” Journal of Business and Policy Research, 2012, 7(4), 30-39.

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