



Sean T. Malone, Ph.D.

KEY QUALIFICATIONS

Sean T. Malone is an Associate Director of Analytics at Analytic Focus. Analytic Focus provides consulting services for numerous public and private entities on a wide range of topics. Dr. Malone's experience includes supporting expert testimony for litigation topics such as construction defects, discriminatory mortgage lending, housing violations, and securities.

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.

Prior to joining Analytic Focus, LLC, Dr. Malone taught undergraduate courses in business finance, investments, money and banking, and financial case studies at The University of Texas at San Antonio.

EDUCATION

Ph.D., Finance, The University of Texas at San Antonio, 2019

M.S., Finance, The University of Texas at San Antonio, 2015

B.A., Financial Economics, Capital University, 2012

PROFESSIONAL EXPERIENCE

Associate Director of Analytics, Analytic Focus, LLC, 2022 to present.

Senior Research Associate, Analytic Focus, LLC, 2019 to 2022.

ACADEMIC EXPERIENCE

Adjunct, Department of Finance and Decision Sciences, Trinity University, 2023 to present.

Lecturer / Instructor, The University of Texas at San Antonio, 2015-2018.

Research and Teaching Assistant, The University of Texas at San Antonio, 2012-2015.

PUBLICATIONS

Malone, S., Kittiakarasakun, J., & Vidaurre, M. *3 Approaches for Measuring Short Squeeze Trading Damages*, Law360 (June 2, 2021), <https://www.law360.com/articles/1390079/3-approaches-for-measuring-short-squeeze-trading-damages>.

Cowan, A., Seguin, P., & Malone, S. T., "Event Studies in Securities Litigation," in Comprehensive Guide to Economic Damages, Sixth Edition, Business Valuation Resources, LLC, Portland, ME, 2020. (Updated in Comprehensive Guide to Economic Damages, Seventh Edition, 2023)

Malone, S. T. (2019). *Innovations in Financial Risk* (Doctoral dissertation, The University of Texas at San Antonio).

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

PREVIOUS TESTIMONY

GRANDE VISTA OF ORLANDO CONDOMINIUM ASSOCIATION, INC. and MARRIOTT RESORTS HOSPITALITY CORPORATION vs. RICK SINGH (2018-CA-13570-O) in the Ninth Judicial Circuit in and for Orange County Florida. For Defendant Orange County Property Appraiser. Testified by deposition on 3/10/2023 and 3/15/2023. Testified at trial on 4/11/2023.

MARK HANSEN and JASON BUFFER, individually and on behalf of all others similarly situated vs. UNITED AIRLINES, INC. (1:20-CV-02142) in the United States District Court Northern District of Illinois Eastern Division. For Plaintiffs. Testified by deposition on 6/6/2023.