Stephen Blyth

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EXPERIENCE

Department of Statistics, Harvard University, Cambridge MA, 2006-present
Professor of the Practice of Statistics, 2012-present.
Lecturer in Statistics, 2009-11.
Visiting Scholar, 2006-09.

Harvard Management Company, Boston MA, 2006-16
President and Chief Executive Officer, 2015-16.
Head of Public Markets, 2012-14.
Head of Internal Management, 2008-12.
Managing Director, International Fixed Income, 2006-08.

Deutsche Bank, London, 2003-06
Managing Director, Head of Global Rates Proprietary Trading Group.

Morgan Stanley, New York NY, 1997-2003
Managing Director, Derivative Products Group, 2002-03.
Principal, 1999-2002.
Vice President, 1997-99.

HSBC, 1994-97
Vice President, Specialized Derivatives Group, New York, 1995-97.
Derivatives Trader, London, 1994-95.

Department of Mathematics, Imperial College, London 1992-94
Lecturer in Statistics, 1993-94.
SERC Postdoctoral Research Fellow in Mathematics, 1992-93

EDUCATION

Harvard University 1988-92
PhD in Statistics, June 1992.
Dissertation: “Local Regression Coefficients and the Correlation Curve”.
AM in Statistics, June 1989.

Christ’s College, University of Cambridge, 1985-88
BA in Mathematics with First Class Honours, June 1988.
MA in Mathematics, February 1992.
First Class Honours in Parts IA, IB and II of Mathematical Tripos.

SERVICE

Advisory Board, Harvard Data Science Review, 2018-present.
New York Federal Reserve Investment Advisory Committee on Financial Markets, 2015-16.
Guild of Cambridge Benefactors, 2015-present.
Board, Cambridge in America, 2013-present.
Committee on University Resources, Harvard University, 2012-present.
Lady Margaret Beaufort Fellow, Christ's College, University of Cambridge, 2009-present.
Assistant Senior Tutor, Winthrop House, Harvard University, 1991-1992.
Resident Tutor, Winthrop House, Harvard University, 1990-1992.

AWARDS AND PRIZES

Harvard University Senior Class Favourite Professor, 2011 and 2019.
Phi Beta Kappa Alpha Iota Prize for Excellence in Teaching at Harvard, 2013.
Harvard Institute for Learning and Teaching, Hauser Spark Grant, 2013.
Harvard University Certificates for Teaching Excellence, 2010 and 2011.
Lounsberry Fellowship, Harvard University, 1988-90.
Harvard Scholarship, 1988-90.
Third Wrangler, University of Cambridge, 1988.
John Whelan Prizes for Mathematics, Christ's College, 1986-88.
Christ's College Scholarships, 1986-88.

ACTIVITIES AND INTERESTS

Cricket Faculty advisor and member 1st XI, Harvard University Cricket Club.
Metal work Semi-professional artist, founder of www.UnbridledSpiritArtwork.com.
Travel Visited 79 countries. Writer and editor for *Let's Go* and *Thomas Cook* travel guides**.**
Hiking Climbed seven 14,000ft US peaks and walked four marathons since 2011.

BOOKS

Blyth, S.J. (2013), "An Introduction to Quantitative Finance", Oxford: Oxford University Press.

ARTICLES

Blyth, S.J., Szigety, M.C. and Xia, J. (2016), "Flexible Indeterminate Factor-Based Asset Allocation", *The Journal of Portfolio Management*, **42,** No.5, 79-93.

Blyth, S.J. (2013), "Of Wranglers and Bankers: Reflections on Applied Statistics from a Career in Finance", *CHANCE,* **26,** No. 2, 4-7.

Blyth, S.J. (2012), "The Quant Delusion: Financial Engineering in the Post-Lehman Dodd-Frank Landscape ", *CFA Institute Conference Proceedings Quarterly,* **29**, 1, 1-8.

Blyth, S.J. and Taliaferro, R (2011), "Fixed-Income Arbitrage in a Financial Crisis A-D", *Harvard Business School Cases* 211-049 to 053.

Blyth, S.J. (2004), "Practical Relative-Value Volatility Trading", *RISK,* **17,** No.5, 91-96.

Blyth, S.J. and Sawicki, M. (2004), "Correlation, Swaptions and Bermudans", *RISK,* **17,** No.9, 117.

Blyth, S.J. and Uglum, J. (1999), "Rates of Skew", *RISK,* **12,** No.7, 61-63.

Blyth, S.J. (1999), "Supra-Bayesian Methodology", *The Encyclopaedia of Statistical Sciences,* Update Vol. **3**, 732-734, New York: John Wiley and Sons.

Blyth, S.J. and Smith, A.F.M. (1998), "Bayesian Meta-Analysis of Frequentist p-Values", *Communications in Statistics, Theory and Methods,* **27,** 2707-2724.

Blyth, S.J. (1996), "Out of Line", *RISK,* **9,** No.10, 82-84.

Blyth, S.J. (1995), "The Dead of the Gulag: An Experiment in Statistical Investigation", *Applied Statistics,* **44,** 307-321.

Blyth, S.J. (1994), "Local Divergence and Association", *Biometrika,* **81,** 579-584.

Blyth, S.J. (1994), "Karl Pearson and the Correlation Curve", *International Statistical Review,* **62,** 393-403.

Blyth, S.J. (1994), "Symmetrized Kernel Estimators of the Regression Slope", *Statistics and Probability Letters,* **1548,** 167-172.

Blyth, S.J. (1994), "Measuring Local Association: An Introduction to the Correlation Curve", *Sociological Methodology,* **24**, 171-197.

Doksum, K.A., Blyth, S.J., Bradlow, E., Meng, X-L. and Zhao, H. (1994), "Correlation Curves as Measures of Variance Explained by Regression", *Journal of the American Statistical Association,* **89**, 571-582.

Blyth, S.J. (1993), "A Note on Correlation Curves and Chernoff's Inequality", *Scandinavian Journal of Statistics,* **20,** 375-377.

Blyth, S.J. (1993), "Optimal Kernel Weights under a Power Criterion", *Journal of the American Statistical Association,* **88**, 1284-1286.

OPINION AND COMMENT

"Big Data and Machine Learning Won't Save Us from Another Financial Crisis", *Harvard Business Review,* 18 September 2018.

"Cancer, Chemo, and the Road to `Self-compassion'", *The Boston Globe,* 10 October 2017.

"In Praise of the Random", *The Harvard Crimson,* 29 May 2014.

"Three Cities, One Word", *The Harvard Crimson,* 27 February 2014.

"The Legacy of the Super Collider", *The Harvard Crimson,* 7 October 2013.

"Britain's Universities have to Play it Clever", *The Daily Telegraph*, 19 June 2013.

"Science Strikes Back" *RISK,* November 2012.

"Challenging the Doom-Mongers" *RISK,* February 2012.

"The Quant Delusion", *RISK*, January 2011

"Rejecting Model Rejection", *RISK,* July 2005.

"Age of Reason or Age of Procedure?" *RISK,* September 2004.

Comment on "Elicitation", *The Statistician,* **47**, 62, 2000.