CURRICULUM VITAE

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EDUCATION

Ph.D. Political Economy and Government, Harvard University, 1998

B.A. Philosophy and Economics, Williams College, 1988

ACADEMIC EMPLOYMENT

Preceptor in Statistical Methods and Mathematics, Department of Government, Harvard University, 2018 -- Present

Teaching Assistant, Harvard University, 2018

Professor of the Practice, Middlebury College, 2016

Adjunct Instructor, Williams College, 2009, 2010, 2015

Fellow, The Institute for Quantitative Social Science, Harvard University, 2005 - 2012

Lecturer, Harvard University, 2002 - 2003

RELEVANT WORK EXPERIENCE

Managing Director, Hutchin Hill Capital Management, 2012 - 2018

Director of Long/Short Strategies, Acadian Asset Management, 2011 - 2012

Chief Executive Officer, Kane Capital Management, 2004 - 2010

Portfolio Manager, Geode Capital Management, 2001 - 2004

Statistician, Numeric Investors, 1997 - 2001

Officer, United States Marine Corps, 1988 - 1991

TEACHING EXPERIENCE

Economics Sophomore Tutorial, Harvard University, Spring 2018.

Quantitative Finance, Middlebury College, Spring 2016. See here for syllabus and student projects.

Quantitative Equity Analysis, Williams College, Winter 2015

Applied Data Analysis, Williams College, Winter 2010

Quantitative Equity Research, Williams College, Winter 2009

Introduction to Quantitative Methods I, Harvard University, Fall 2002

PROFESSIONAL AFFILIATIONS

Member, American Statistical Association

PUBLICATIONS

Andy Yao and **David Kane**, (2017). walkr: MCMC Sampling from Non-Negative Convex Polytopes. Journal of Open Source Software, 2(11), 61, doi:10.21105/joss.00061.

Yang Lu and **David Kane**, "Performance Attribution for Equity Portfolios," *The R Journal*, Volume 5, Number 2, pages 53–62, December 2013.

Brian C. W. Kot, Michael T. C. Ying, Fiona M. Brook, Reimi E. Kinoshita, **David Kane**, and Winson K. Chan, "Sonographic evaluation of thyroid morphology during different reproductive events in female Indo-Pacific bottlenose dolphins, *Tursiops aduncus*," *Marine Mammal Science*, Volume 28, Issue 4, pages 733–750, October 2012.

David Kane and Andrew Liu and Khanh Nguyen, "Analyzing an Electronic Limit Order Book," *The R Journal*, Volume 3, Number 1, pages 64–68, June 2011.

David Kane and Joseph D. Masters, "Open Source Finance," *The Journal of Investing*, Spring 2009, Vol. 17, No. 1, pp. 92–96. Also available at SSRN.

J. Enos, **D. Kane**, A. Narayan, A. Schwartz, D. Suo, and L. Zhao. "Trade Costs." *R News*, 8(1):10–13, May 2008.

K. Campbell, J. Enos, D. Gerlanc, and **D. Kane**. "Backtests." *R News*, 7(1):36–41, April 2007.

J. Enos and **D. Kane**. "Analysing equity portfolios in R." *R News*, 6(2):13–19, May 2006.

Kane, David. "Computer Simulation." *Handbook of Research Methods in Public Administration.* 1st. Gerald J. Miller, Marcia L. Whicker. New York: Marcel Dekker, 1999. 511–535.

Timothy F. Brewer, S. Jody Hermann, Graham A. Colditz, Mary E. Wilson, Kenneth Auerbach, **David Kane**, and Harvey V. Fineberg. "Evaluation of Tuberculosis Control Policies Using Computer Simulation." *The Journal of the American Medical Association.* 18 Dec. 1996.

Kane, David. "Local hillclimbing on an economic landscape." In *Evolutionary Programming*, pp. 9–15. 1996.

WORKING PAPERS

Heidi Chen, Yuanchu Dang, **David Kane**, Yang Lu, Kanishka Malik, Skylar Smith, and Zijie Zhu. "Credit Default Swaps with R," in progress.

David Kane, Ziqi Lu, Fan Zhang, and Miller Zijie Zhu. "Backtest Graphics," in progress.

Andy Yao and **David Kane**. "MCMC Sampling from Non-Negative Convex Polytopes," in progress.

Kevin Bartz and **David Kane**, "Matching Portfolios" (May 2008). Paper available at SSRN.

MAJOR SOFTWARE PROJECTS

David Kane, Ziqi Lu, Fan Zhang, and Miller Zijie Zhu. "Interactive Graphics for Portfolio Data." Available on *CRAN.* 21 October 2015.

Jeff Enos and **David Kane**. "Exploring Portfolio-Based Conjectures About Financial Instruments." Available on *CRAN.* 17 September 2015.

Andy Yao and **David Kane**. "Random Walks in the Intersection of Hyperplanes and the N-Simplez." Available on *CRAN.* 27 August 2015.

Heidi Chen, Yuanchu Dang, and **David Kane**, Yang Lu, Kanishka Malik, Skylar Smith, and Zijie Zhu. "Credit Default Swaps in R." Available on *CRAN.* 12 August 2015.

CONFERENCE PRESENTATIONS

A Self-paced Guide for Learning R. Presentation to the Boston R Users Group. 25 May 2010.

Matching Portfolios. Keynote speech at R/Finance 2009: Applied Finance with R conference. 24-25 April 2009.

Counting the Dead in Iraq. A panel at the Joint Statistical Meeting. Organizer and discussant. 6 August 2008.

Scepticism About The Lancet Surveys on Iraqi Mortality. A paper presented at the Joint Statistical Meetings. 30 July 2007.

OTHER WRITINGS

Kane, David "The Best College in the World," *The Williams Record*, 20 September 2017.

Kane, David. "Look Both Ways," *The Williams Record*, 7 December 2016.

Kane, David. "Expanding First Days," *The Williams Record*, 6 May 2015.

Kane, David. "Creating a Finance Major," *The Williams Record*, 21 January 2015.

Kane, David. "Ephs Can Choose," *The Williams Record*, 27 Februrary 2008.

David Kane and Jeff Enos, "The Black Swan in Quantitative Equity," 20 January 2008.

Kane, David. "No More Lectures," *The Williams Record*, 15 November 2006.

Kane, David D. "File No. S7-03-06," U.S. Securities and Exchange Commission Proposed Rules, 14 April 2006.

Kane, David. "A Shameful Quota," *The Williams Record*, 12 April 2006.

Kane, David. "Lack of Data Inexcusable," *The Williams Record*, 22 Februrary 2005.

Kane, David. "The Need for an Eph Style Guide," *The Williams Record*, 28 September 2004.