

CURRICULUM VITAE

David Kane

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EDUCATION

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

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

ACADEMIC APPOINTMENTS

Researcher, Institute for Globally Distributed Open Research and Education, May, 2023 -- present.

- Taught “[Kane’s Free High School Data Science Bootcamp](#),” an eight week course, to more than 100 students since June 2021.
- Author of several R packages related to teaching, especially [tutorial.helpers](#) and [r4ds.tutorials](#).

Preceptor in Statistical Methods and Mathematics, Department of Government, Harvard University, July 2018 -- June 2021.

- Taught first and second semester courses in data science to almost 500 students.
- See “[Kill The Math and Let the Introductory Course Be Born](#)” and “[Creating Community in a Data Science Classroom](#)” for course philosophy.
- Four-time winner of a Derek Bok Center Certificate for Teaching Excellence.
- Awarded a Special Commendation for Extraordinary Teaching in Extraordinary Times.
- Author of [Preceptor’s Primer for Bayesian Data Science](#), and the associated collection of [tutorials](#) and [data sets](#).

Teaching Assistant, Harvard University, 2018. Taught “[EC 970: Elite Education](#).”

Professor of the Practice, Middlebury College, 2016. Taught “[Quantitative Finance](#).”

Adjunct Instructor, Williams College, 2009, 2010, 2015. Taught various statistics and finance classes, including “[Quantitative Equity Analysis](#).”

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

Lecturer, Harvard University, 2002 - 2003. Taught “Gov 1000: Introduction to Quantitative Methods” in the Government Department.

WORK EXPERIENCE

Co-Founder of Strand, 2018 - 2020.

- Co-author of [strand](#), an R package for performing discrete (share-level) simulations of investment strategies. Simulated portfolios optimize exposure to an input signal subject to constraints such as position size and factor exposure.
- Strand the company sought to leverage strand the package into a FinTech start-up.
- Fund-raising failed during the spring/summer of 2020. Company wound down.

Managing Director, Hutchin Hill Capital Management, 2012 - 2018.

- Portfolio manager of multi-billion dollar GMV quantitative equity and credit default swap portfolios.
- Managed a team of 5 full-time researchers and up to 8 interns during the summer.
- Performed extensive research into the use of deep learning to forecast equity returns and to manage large portfolios.

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.

PROFESSIONAL AFFILIATIONS

Member, American Statistical Association

PUBLICATIONS

M Schweinsberg, M Feldman, ..., **D Kane**, ..., M Schulte-Mecklenbeck. "Same data, different conclusions: Radical dispersion in empirical results when independent analysts operationalize and test the same hypothesis." *Organizational Behavior and Human Decision Processes*, Volume 165, July 2021, pages 228-249, doi.org/10.1016/j.obhdp.2021.02.003

Kane, David D. "Mortality in Puerto Rico after Hurricane Maria." *The New England Journal of Medicine*, vol. 379, no. 17, 2018, p. e30.

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.

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**. “Analyzing 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.

UNPUBLISHED

David Kane, “[Creating Community in a Data Science Classroom](#),” 2023.

David Kane, “[Kill The Math and Let the Introductory Course Be Born](#),” 2020.

Kevin Bartz and **David Kane**, “[Matching Portfolios](#).”

SOFTWARE PROJECTS

David Kane, [tutorial.helpers](#). Helper functions for creating, editing, and testing tutorials created with the 'learnr' package. Provides a simple method for allowing students to download their answers to tutorial questions. For examples of its use, see the [r4ds.tutorials](#) and [primer.tutorials](#) packages.

Jeff Enos, **David Kane**, Ben Czekanski, Robert Hoover, Jack Luby, and Nils Wallin. [strand](#). Provides a framework for performing discrete (share-level) simulations of investment strategies. Simulated portfolios optimize exposure to an input signal subject to constraints such as position size and factor exposure.

Yang Lu and **David Kane**. [pa](#). A package that provides tools for conducting performance attribution for equity portfolios.

Jeff Enos, **David Kane**, Daniel Gerlanc, and Kyle Campbell. [portfolio](#). Classes for analyzing and implementing equity portfolios, including routines for generating tradelists and calculating exposures to user-specified risk factors.

Jeff Enos and **David Kane**. [backtest](#). Provides facilities for exploring portfolio-based conjectures about financial instruments (stocks, bonds, swaps, options, et cetera).

CONFERENCE PRESENTATIONS

Using the Dataverse for Homework Assignments: Successes and Failures. Presentation to the [Dataverse Community Meeting 2019](#). 19 June 2019.

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 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. "[Revitalizing the Great Books](#)," *Minding the Campus*, 10 April 2024.

Kane, David. "[The Case for Zoom Commencement](#)," *The Harvard Crimson*, 1 May 2020.

Kane, David. Remembrances for the three Williams alumni killed on September 11, 2001: "[Only for a Moment](#)," "[There All the Time](#)," and "[What Should I do?](#)"

Kane, David. "[More on Normalization](#)," *The Williams Magazine*, Fall, 2018.

Kane, David. Essays on 1st Lt Nate Krissoff '03: "[A Death in Iraq](#)," "[Ephs Who Have Gone Before](#)," and "[A Deafening Silence](#)."

Kane, David. Advice essays: "[Do Not Go to Law School](#)," "[Do Not Go To Graduate School](#)," "[How to Hire Conservative/Republican/Libertarian Faculty](#)," "[How to Pick a Husband](#)," "[EphBlog's Guide to Your Career](#)," "[How To Lobby Alumni](#)," and "[Fall in Love](#)."

Kane, David. "[The Best College in the World](#)," *The Williams Record*, 20 September 2017.
Extended commentary: [1](#), [2](#), [3](#), [4](#) and [5](#).

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

Kane, David. Miscellaneous essays: "[Remember the Tablecloth Colors](#)," "[Make Class/Professor Evaluations Available](#)," "[Four Letter Word](#)," "[The Ghost of EphBlog Past](#)," "[The Ghost of EphBlog Present](#)," and "[The Ghost of EphBlog Future](#)."

Kane, David. "[Fixing NESCAC Athletics](#)," September 2015

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

Kane, David. Admissions essays: "[The Parable of the Privilege Pill](#)," "[Guide to Athletic Admissions](#)," "[Legacy Admissions Play No Meaningful Role at Elite Colleges](#)," "[Choose Williams over Harvard](#)," and "[How Admissions Works at Williams](#)."

Kane, David. "[Creating a Finance Major](#)," *The Williams Record*, 21 January 2015.

Kane, David. "[Ephs Can Choose](#)," *The Williams Record*, 27 February 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 February 2005.

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

Kane, David. "[E Williams Amigeri](#)," *Williams Alumni Review*, Fall 1995.