

Abbreviated *Curriculum Vitae* of James Ming Chen

James Ming Chen, Justin Smith Morrill Chair in Law and Professor of Law, Michigan State University, U.S.A. Executive Vice President and Chief Data Scientist, Silver Leaf Capital LLC.

Previous positions: Dean and Professor of Law, University of Louisville School of Law (2007-12). Associate Professor, Professor, Associate Dean for Faculty, University of Minnesota Law School (1993-2006).

Selected Publications: Books: *A Generalized Higher-Moment Asset Pricing Model* (2020), Palgrave Macmillan. *Econophysics and Capital Asset Pricing: Splitting the Atom of Systematic Risk* (2017), Palgrave Macmillan. *Finance and the Behavioral Prospect: Risk, Exuberance, and Abnormal Markets* (2016), Palgrave MacMillan. *Postmodern Portfolio Theory: Navigating Abnormal Markets and Investor Behavior* (2016), Palgrave Macmillan. **Articles:** "Measuring responsible financial consumption behaviour," *International Journal of Consumer Studies* (2019), 43: 102-12 (with Dajana Cvrlje Barbić and Andrea Razum Lučić). "On exactitude in financial regulation: value-at-risk, expected shortfall, and expectiles," *Risks* (2018), 6(20): 61. "Truth and beauty: Finance in Econophysical Translation," *Aestimatio* (2018), 17: 130-147. "Baryonic beta dynamics: An econophysical model of systematic risk" (2018). *Estudios de Economía Aplicada*, 36: 263-76. "Even-keeled moments of doubt," *International Advances in Economic Research* (2017), 23: 353-54. "Sinking, fast and slow: Bifurcating beta in financial and behavioral space," *Aestimatio* (2015), 11: 124-201. "The promise and the peril of parametric value-at-risk (VaR) analysis," *Central Bank Journal of Law and Finance* (2015), 2: 1-42. "Indexing inflation: The impact of methodology on econometrics and macroeconomic policymaking," *Central Bank Journal of Law and Finance* (2014), 1: 3-47. "Coherence versus elicibility in measures of market risk," *International Advances in Economic Research* (2014), 20: 355-56. "Measuring market risk under the Basel Accords: VaR, stressed VaR, and expected shortfall," *Aestimatio* (2014), 8: 184-201.

Professional Activities: Visiting positions at: Sveučilište u Zagrebu, Ekonomski Fakultet (University of Zagreb, Faculty of Economics and Business, Croatia). Université d'Angers, Faculté de Droit, d'Économie, et de Gestion (France). Heinrich-Heine Universität, Juristische Fakultät (Düsseldorf, Germany). Université de Nantes, Faculté de Droit et des Sciences Politiques (France). **Memberships:** Administrative Conference of the United States (public member, senior fellow). American Law Institute. **Editorial activities:** *International Advances in Economic Research*, *Zagreb*

International Review of Economics and Business. Palgrave Macmillan's series,
Quantitative Perspectives on Behavioral Economics and Finance.