GORDON H. DASH, Professor of Finance and Interdisciplinary Neuroscience (2013-2018)

Qualifications: 1978, DBA in Finance and Operational Research, University of Colorado, Boulder, CO.

Teaching Responsibilities (2/2): Derivative Securities and Risk Management (400-level, up to 50 enrollees); Managerial Economics (500-level, up to 19 enrollees); Hedge Fund Management (500-level, 3 enrollees). Major Professor: No PhD students.

Research Record – Journal Publications:

Dash, Gordon H.; Kajiji, Nina; Vonella, Domenic. "The Role of Supervised Learning in the Decision Process to Fair Trade U.S Municipal Debt." The EURO Journal on Decision Processes, Springer, Feb. 2018, DOI :10.1007/s40070-018-0079-2

Liu, James; Scira, John; Donaldson, Simone; Kajiji, Nina; Dash, Gordon H.; and Donaldson, S. Tiffany. "Sex and trait anxiety differences in psychological stress are modified by environment." Neuroscience, Vol. 383, July 2018, pp. 178-190.

Thomaidis, Nikolaos S.; Dash, Gordon H.; Kajiji, Nina. "Dynamic orthogonal components in day-ahead electricity prices: the case of the PJM wholesale market." The Energy Journal. (In re-review after error correction).

Dash, Jr., Gordon H. and Kajiji, Nina. "On Multiobjective Combinatorial Optimization and Dynamic Interim Hedging of Efficient Portfolios." The International Transactions in Operational Research, John Wiley & Sons, Ltd, UK, 2014. DOI: 10.1111/itor.12067

Kajiji, Nina and Dash, Jr., Gordon H., "On the Behavioral Specification and Multivariate Neural Network Estimation of Cognitive Scale Economies." Journal of Applied Operational Research, Vol 5(1), 2013.

Research Record – Funded Research:

Project Completion Grant: Applied Risk Management – Derivatives, Neuroeconomics, and Automated Trading (ARMDAT). Finishing Grant, Division of Research & Economic Development, University of Rhode Island, May 2016. PI: Gordon H. Dash, Award: $2,300.

On Artificial Intelligence and Modeling the Impact of High Frequency Traders on U.S. Municipal Creditworthiness." College of Business Administration Interdisciplinary Research Grant Program, Summer, 2012. Completed grant manuscript submitted on: 25-July-2014. Co-PIs: Dash Jr., Gordon H. and Kajiji, Nina. Award: $8,000.

Book and Software Record:

Dash, Jr., Gordon H. and Kajiji, Nina. (2018). Applied Risk Management: Fundamentals of Derivatives, Neuroeconomics and Automated Trading. (Delaware: The NKD Group Press). ISBN: 978-0-615-32044-1 (includes the cloud-based WinORS quantitative software system).

Dash, Jr., Gordon H. and Kajiji, Nina. "Combinatorial Nonlinear Goal Programming for ESG Portfolio Optimization and Dynamic Hedge Management." Chapter 18 in Mathematical and Statistical Methods for Actuarial Sciences and Finance, edited by C. Perma, and M. Sibilo, Springer International Publishing, Switzerland, 2014.

Thomaidis, Nikolaos and Dash Jr., Gordon H. Recent Advances in Computational Finance. Nova Science Publishers, Inc. (Hauppauge, New York). 2013. ISBN: 9781626181236

Research Record – Refereed Conference Appearances and Invited Presentations (40, 2018 listed):

Dash, Gordon H. and Kajiji, Nina. "Efficient Multiobjective ESG and Short-fall Portfolio Optimization for Non-Profit Organizations." 7th International Conference on Multidimensional Finance, Insurance and Investment. May 10-11, 2018, Chania, Greece.

Dash, Gordon H.; Kajiji, Nina; Vonella, Domenic. Modeling 2018 Tax-Induced Regime Shifts across Statewide Municipal Bond Term Structures using AI and Big Data Analytics. 2018 INFORMS Business Analytics Conference, Baltimore, MD. April 15-17, 2018.

Professional Engagement:

Ad Hoc Referee: European Journal of Operational Research
Co-Chair, Managing Board: European Working Group on Operational Research for Development
Co-Program Chairperson: European Working Group on Operational Research for Development Workshop, Madrid, Spain. July 2018
Member and Advisor: RiskGroupAUTH, Assessing the energy and climate sector, Aristotle University of Thessaloniki, Greece.
Committee Member: Coe College Black Alumni Association. Fund-raising for the Coe College Library (Cedar Rapids, IA).
Committee Member: 21st Annual Black Scholar Awards Program, Rainville Ballroom, Memorial Union, April 24, 2018.
Faculty Advisor: Quantitative Finance and Neuroeconomics Club, College of Business.
Executive/Advisory Committee, Social Science Institute for Research, Education, and Policy (SSIREP/URI)
Member, Investment Committee, URI-AAUP
Member, Investment Committee (quantitative modeling), St Elizabeth Community, RI
Member, International Association for Quantitative Finance (IAFE)
Sustaining member, Professional Risk Managers' International Association (PRMIA)
Member, The Association of European Operational Research Societies (EURO)
Member, The Institute for Operations Research and the Management Sciences (INFORMS)