

Michael J Bommarito II

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Education

Ph.D Student, Political Science, University of Michigan
M.S. Student, Applied Mathematics, University of Michigan
M.S.E Student, Financial Engineering, University of Michigan

B.S. Mathematics, University of Michigan, 2008
Graduated in three years with honors.

Awards and Distinctions

NSF Fellowship, IDEAS-IGERT, 2009-2010
NSF Research Assistantship, SNRE, 2008-2009

Publications & Proceeding Papers

Ahmet Duran, **Michael J. Bommarito II**. *A Profitable Risk Management Despite Transaction Cost*, 2008. *Journal of Quantitative Finance*, 24 pages, forthcoming.

Michael J. Bommarito II, Daniel Katz, Jonathan Zelner. *On the Stability of Community Detection Algorithms on Longitudinal Citation Data*. Proceedings of the 6th Conference on Applications of Social Network Analysis (ASNA 2009).

Michael J. Bommarito II, Daniel Katz, Jonathan Zelner. *Law as a Seamless Web? Comparing Various Network Representations of the United States Supreme Court Corpus (1791-2005)*. Proceedings of the 12th International Conference on Artificial Intelligence and Law (ICAIL 2009). Workshop on Information in Networks (WIN), New York University, Stern School of Business.

Working Papers

Michael J. Bommarito II, Daniel Katz, James Spriggs & James Fowler. *Exploring Relationships Between Legal Concepts in the United States Supreme Court*, 2009.

Daniel Katz, **Michael J. Bommarito II**, & J.J. Prescott. *The Structure and Complexity of the United States Code*, 2009.

Michael J. Bommarito II, Daniel Katz, Jonathan Zelner, James Fowler. *Distance Measures for Dynamic Citation Networks*, 2009.

Lilian V. Faulhaber, Daniel Katz, **Michael J. Bommarito II**. *A Tale of Two Codes: An Empirical Analysis of the Jurisprudence of the United States Tax Court (1990-2008)*, Harvard Law School Public Law & Legal Theory Working Paper Series Paper No. 09-38.

Arun Agrawal, Daniel G. Brown, Gautam Rao, Rick Riolo, Derek Robinson, & **Michael J. Bommarito II**. *Interactions between Institutional Rules and Network Norms in Communal Resource Governance*, 2008.

Daniel Katz, **Michael J. Bommarito II**, Jonathan Zelner, Jim Spriggs & James Fowler. *The Development of Community Structure in the Supreme Court's Network of Citations*, 2009.

Invited Talks & Presentations

Michael J. Bommarito II, Daniel Katz & Jonathan Zelner. *On the Stability of Community Detection Algorithms for Longitudinal Citation Data*. ETH Zurich, 6th Conference on the Application of Social Network Analysis, (2009 Forthcoming).

Daniel Katz, **Michael J. Bommarito II** & Jonathan Zelner. *Applications of Computational Science to Legal Studies*. Harambee Net Conference, Duke University, Department of Computer Science, (2009 Forthcoming).

Daniel Katz, **Michael J. Bommarito II**, Jonathan Zelner, Jim Spriggs & James Fowler. *The Development of Community Structure in the Supreme Court's Network of Citations*. Network Analysis in Political Science 2009, Harvard University, Kennedy School of Government. Midwest Law and Economics Conference, 2009.

Lilian V. Faulhaber, Daniel Katz & **Michael J. Bommarito II**. *An Empirical Analysis of American Tax Jurisprudence*. Network Analysis in Political Science, Harvard University, Kennedy School of Government.

Michael J. Bommarito II, Daniel Katz, Jonathan Zelner. *Law as a Seamless Web? Comparing Various Network Representations of the United States Supreme Court Corpus (1791-2005)*. 12th International Conference on Artificial Intelligence and Law, Barcelona, Spain (ICAIL 2009).

Daniel Katz, **Michael J. Bommarito II**. *Google for Government? Possibilities and Perils in Govt. Data Mining*. Government 3.0 Roundtable, Silicon Flatirons Center, Colorado Law School, 2009.

Ahmet Duran, **Michael J. Bommarito II**. *A Profitable Risk Management Despite Transaction Cost*. 2008 SIAM Conference on Financial Math. 2008 Financial and Actuarial Math Seminar, University of Michigan.

Projects & Service

Co-Founder, Computational Legal Studies 2009-Present
With Daniel Katz, <http://www.computationallegalstudies.com/>. Featured widely across the legal, political, and informatics blogosphere.

Founder, ETF Central 2007-Present
<http://www.etf-central.com/>
Custom and automated analysis of over 1200 exchange-traded and closed-end funds.

Analyst, Seeking Alpha 2007-Present
<http://www.seekingalpha.com/author/michael-bommarito>
Contribute over 50 articles to the leading online independent provider of market analysis.

Research Experience

Research Assistantship, SNRE Sep 2008–Present
Arun Agrawal, Daniel G. Brown, Rick Riolo
Agent-based modeling of the relationship between common pool resources, social networks, and institutional governance.

Research, Mathematical Finance Oct 2007–Present
Ahmet Duran
Develop methods of asset comovement detection and market-neutral strategies based on graph theory, spectral analysis, and higher-order moments.

Research, Political Science Oct 2007– Jan 2008
Michigan State University, Department of Political Science
Developed, extended, and documented agent-based models of election, corruption, and civil war. Compared and calibrated computational models with empirical data.
“Private Gain for Public Benefit: Reelection, Accountability, and Corruption”
“REsCape: an Agent-Based Framework for Modeling Resources, Ethnicity, and Conflict”

Research, Financial Engineering Spring 2007
Jussi Keppo (University of Michigan)
Testing market efficiency and arbitrage strategies on the day-ahead ISO-NE electricity futures market.

Developer, Google Summer of Code Summer 2007, 2008, 2009
Google & Department of Complex Systems
Develop software infrastructure for open and reusable research methods in mathematical modeling.

Employment

Data Consultant 2008–Present
University of Michigan Faculty and Students

Consult researching faculty and students on the acquisition, management, and analysis of data.

Computer Consultant

University of Michigan, Complex Systems

2005–Present

Administer rack servers, HPC modeling cluster, faculty workstations. Teach programming.

Asset Allocation & Backtesting Consultant

Private & Non-Profit Clients

2007–2008

Develop, test, and consult with clients on long-term and hedged asset allocation strategies.

Computer Skills

Expert: Matlab, Python, Linux, C++ , SQL, Java

Intermediate: Excel, R, Mathematica, LaTeX, PHP, Perl, XHTML/CSS, BASH

Mathematical Skills

Expert: Linear/Nonlinear Differential Equations, Probability and Stochastic Processes, Linear Algebra

Intermediate: Numerical Methods for Linear Algebra and Partial Differential Equations, Time Series Analysis

Recommenders

Carl P. Simon, Director of the UM Center for the Study of Complex Systems. University of Michigan.

Scott E. Page, Professor of Political Science, Complex Systems, and Economics. University of Michigan.

Rick L. Riolo, Research Scientist. University of Michigan.

Ahmet Duran, Assistant Professor of Mathematics, University of Michigan.