

EDUCATION

M.S.E., Financial Engineering, University of Michigan, Ann Arbor. April 2011.
M.S., Political Science, University of Michigan, Ann Arbor. April 2011.
B.S., Mathematics, University of Michigan, 2008.
Okemos High School, 2005.

AWARDS & DISTINCTIONS

NSF Research Assistantship, CSCS, 2010 - 2011.
NSF Fellowship, IDEAS-IGERT, 2009-2010.
NSF Research Assistantship, SNRE, 2008 - 2009.
Google Summer of Code Participant, 2007, 2008, 2009.

EXPERIENCE

Conference and Seminar Presentation 2008 - Present
Presented complex mathematical, political, and financial research globally to over 20 different groups of students, academics, and industry members.

Professional Media Communication 2008 - Present
Authored professional research featured in a number of mainstream newspapers and websites including Seeking Alpha, Financial Times, New York Times, Wired Magazine, Abnormal Returns, Marginal Revolution, Empirical Legal Studies, and Zero Hedge.

Independent Financial Contracting 2007 - Present
Performed custom and automated analysis of mutual funds and exchange-traded funds for asset allocation, hedging, and speculative investment for private individuals and organizations including Raymond James.

Independent Software Contracting 2007 - Present
Created custom applications, algorithms, and visualizations for a variety of data sources including legislative bills, Supreme Court cases, foreign-language source material, product reviews, social network graphs, and terrain image data.

Lead System Administrator/Developer 2005 - 2010
Center for the Study of Complex Systems, University of Michigan, Ann Arbor
Maintained software and hardware for 24/7 high-performance computing cluster with over 40 nodes.
Taught computational modeling in Java, Python, and Matlab.

PUBLICATIONS

Michael J. Bommarito II. *Intraday Correlation Patterns between the S&P 500 and Sector Indices*, 2010. Online: <http://ssrn.com/abstract=1677915>.

Michael J. Bommarito II, Daniel M. Katz, Jillian Isaacs-See. *An Empirical Study of the Population of U.S. Tax Court Written Decisions*. Virginia Tax Review, Fall 2010.

Michael J. Bommarito II, Daniel M. Katz. *A Mathematical Approach to the Study of the United States Code*, 2010. Forthcoming, *Physica A*. <http://ssrn.com/abstract=1578094>.

Michael J. Bommarito II, Daniel M. Katz, Jonathan L. Zelner, James H. Fowler. *Distance Measures for Dynamic Citation Networks*, 2009. Forthcoming, *Physica A*. <http://ssrn.com/abstract=1472037>.

Ahmet Duran, **Michael J. Bommarito II**. *A Profitable Trading and Risk Management Strategy Despite Transaction Cost*, 2009. Quantitative Finance. DOI:10.1080/14697680903449815. <http://ssrn.com/abstract=1509811>.

Daniel Katz, Joshua Gubler, Jon Zelner, **Michael J. Bommarito II**, Eric Provins, Eitan Ingall. *Reproduction of Hierarchy? A Social Network Analysis of the American Law Professoriate*, 2009. Forthcoming.

Working Papers

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

Michael J. Bommarito II, Daniel Katz. *Properties of the United States Code Citation Network*. <http://arxiv.org/abs/0911.1751>

Lilian V. Faulhaber, Daniel Katz, **Michael J. Bommarito II**. *A Tale of Two Codes: An Empirical Analysis of the Jurisprudence of the Unifted States Tax Court (1990-2008)*, Harvard Law School Public Law & Legal Theory Working Paper Series Paper No. 09-38. <http://ssrn.com/abstract=1441007>

Michael J. Bommarito II, Daniel Katz, Jonathan Zelner. *On the Stability of Community Detection Algorithms on Longitudinal Citation Data*. <http://arxiv.org/abs/0908.0449>

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)*. <http://ssrn.com/abstract=1419525>

Michael J. Bommarito II, Daniel Katz. *Gawaher.com: A Network and Computational Linguistic Analysis of Major Islamic Forum*.

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*.

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*.

TALKS & CONFERENCES

Michael J. Bommarito II, Daniel Katz, Jonathan Zelner. *On the Stability of Community Detection Algorithms for Longitudinal Citation Data*.

Sunbelt Social Networks Conference XXX, 2010.

Conference on Empirical Legal Studies, USC Law School, 2009.

ETH Zurich, 6th Conference on the Application of Social Network Analysis, 2009.

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

Sunbelt Social Networks Conference XXX, 2010.

NetSCI, 2010.

Political Networks, 2010.

Michael J. Bommarito II, Paul Poast, Daniel Katz, Don Gladish. *A Dynamic View of the International Treaty Network (1900-2000)*.

Sunbelt Social Networks Conference XXX, 2010.

Ahmet Duran, **Michael J. Bommarito II**. *A Profitable Risk Management Despite Transaction Cost*.

Financial Engineering Practitioners Seminar, Ross School of Business, University of Michigan, 2010.

Financial and Actuarial Math Seminar, University of Michigan, 2008.

SIAM Conference on Financial Math, 2008.

Michael J. Bommarito II, Daniel Katz. *Computational Legal Studies Working Projects*.

University of Texas, Law.gov Meeting, 2010. University of Colorado at Boulder, Law.gov Meeting, 2010.

University of Pennsylvania, Computational Linguistics Lunch Seminar, 2010.

University of Pennsylvania, Linguistic Data Consortium, 2010.

Washington University Law School, Center for Empirical Research in the Law, 2009.

Harambee Net Conference, Duke University, Department of Computer Science, 2009.

Lilian V. Faulhaber, Daniel Katz, **Michael J. Bommarito II**. *An Empirical Analysis of American Tax Jurisprudence*.

Conference on Empirical Legal Studies, USC Law School, 2009.

Midwest Law and Economics Conference, 2009.

Network Analysis in Political Science, Harvard University, Kennedy School of Government, 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)*.

Workshop on Information in Networks (WIN), New York University, Stern School of Business.

Proceedings of the 12th International Conference on Artificial Intelligence and Law (ICAIL 2009).

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, Harvard University, Kennedy School of Government, 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.

PROJECTS

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

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.

COMPUTING SKILLS

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

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

MATHEMATICAL SKILLS

Expert: Graph theory & network analysis, 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.