

Samuel J. Frame, Ph.D.

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Education

Ph.D. Statistics and Applied Probability (2006)

University of California, Santa Barbara

Thesis: "Some Contributions to Semi-Supervised Learning"

M.A. Statistics (2004)

University of California, Santa Barbara

B.S. Statistics (2001)

California Polytechnic State University, San Luis Obispo

Senior Project: "M: Quantifying the Difference Between Maps"

Current Affiliations

California Polytechnic State University

March 2006 - Present

Department of Statistics

Full Professor with Tenure

San Luis Obispo, CA

Teaching: taught 82 undergraduate and graduate courses including statistical inference for management, statistical methods for engineers, applied experimental design and regression models, probability and random processes for engineers, statistical analysis of time series, estimation and sampling theory, mathematical statistics, statistical computing, quantitative analysis, and data visualization and storytelling; undergraduate and graduate course development; supervised 24 student capstone projects.

Research: statistical computing, computational statistics, quantitative finance, risk management, marketing analytics, business analytics, data visualization.

Service: academic affairs budget planning committee, academic senator, academic senate budget and long range planning committee, Cal Poly Plan steering committee, general education task force, health services oversight committee, student success fee allocation advisory committee.

Previous Affiliations

Visit SLO CAL

March 2018 - September 2018

Research Associate

San Luis Obispo, CA

Research consultant for the San Luis Obispo County Marketing District. Working with hotel STR reports (occupancy, average daily rate and revenue per available room), Visa Vue spending reports, Arrivalist exposure and arrivals, and marketing allocations. Responsible for statistical analysis, generating forecasts, and identifying new market segments to target.

Wells Fargo Dealer Services & Consumer Lending

August 2016 - October 2017

Advanced Analytics Consultant III

Remote and Part-Time Managed Resource

Loss Forecasting Modeling Analytics: research and development of loan-level loss forecasting and stress-testing models, CCAR and MCST, and ACL/BLF models; developed documentation of the Loan-Level Loss Forecasting Model (QTM 11297 v6.1), Auto Loans ACL Model (QTM 12455 v1.0), and Loan-Level Loss Forecasting Model (QTM 11297 v7.1).

Wells Fargo Dealer Services

June 2014 - November 2014

Advanced Analytics Consultant I

Charlotte, NC

Loss Forecasting Modeling Analytics: research and development of loan-level loss forecasting models; developed documentation of the Indirect Loan-Level Loss Forecasting Model (QTM 11297 v3.1).

Toyon Research Corporation June 2001–August 2006
I.S.R. Algorithm Analyst Goleta, CA
Intelligence, Surveillance, and Reconnaissance Algorithm Team: contributed to the development of software for generalized linear mixed-effects models (R), semi-supervised learning methods, and automatic target recognition and tracking.

University of California, Santa Barbara June 2003–March 2006
Department of Statistics and Applied Probability Goleta, CA
Research Assistant
Center for Bio-Image Informatics funded by the National Science Foundation ITR-0331697: contributed to the development of software for biological image analysis, repository data mining, and online classification and analysis.

University of California, Santa Barbara September 2001–March 2006
Department of Statistics and Applied Probability Goleta, CA
Teaching Assistant
Taught 14 graduate and undergraduate sections including introductory statistics, statistics with economics and business applications, introduction to nonparametric models, probability and statistics, SAS programming, and statistical theory.

Computing Languages

Basic, C, C++, EViews, Fortran, JMP, LaTeX, MATLAB, Microsoft Office, Minitab, MongoDB, PostgreSQL, R, S+, SPSS, SAS, SQL, Tableau

Working Papers

“Using Asymmetric Double-Jump Processes to Model and Trade Market Volatility.”

Publications

Frame, S., Tu, R., Martin, J. and Berding, M (2018). “The Value of Publicly Available Predicted Earnings Surprises.” *Journal of Finance and Data Science*, to appear.

Ramezani, C. and Frame, S. (2018). “The Impact of Predicted Earnings Surprises on Equity Returns.” *Journal of Accounting and Finance*, 18(7).

Frame, S. and Ramezani, C. (2014). “Bayesian Estimation of the Asymmetric Double-Jump Processes.” *Annals of Financial Economics*, 9(3).

Powers, N. and Frame, S. (2014). “Assessing of the Future Performance of the S&P 500 Losers.” *Symposium: Student Journal of Science and Math*, 1(1).

Seiver, D. and Frame, S. (2013). “Using Value Line’s Median Appreciation Potential to Forecast Long-Horizon Market Returns.” *Journal of Wealth Management*, 16(2).

Frame, S. and Burke, B. (2011). “Using Multiple Regression to Understand the Length of Divorce.” *Journal of Divorce and Remarriage*, 52(06).

Frame, S. and Jammalamadaka, S. R. (2007). “Generalized Mixture Models, Semi-supervised Learning, and Unknown Class Inference.” *Advances in Data Analysis and Classification (ADAC): Theory, Methods, and Applications in Data Science*, 1(1).

Technical Reports

Wells Fargo Consumer Lending and PPNR Team (2017). “Loan-Level Loss Forecasting Model.” QTM 11297 v7.1. Under review by Corporate Model Risk.

Wells Fargo Dealer Services Loss Forecast Modeling and Analytics and CCAST Portfolio Team (2017). "Auto Loans ACL Model." QTM 11245 v1.0. Approved for use by Corporate Model Risk and the Federal Reserve.

Wells Fargo Dealer Services Loss Forecast Modeling (2016). "Loan-Level Loss Forecasting Model." QTM 11297 v6.1. Approved for use by Corporate Model Risk and the Federal Reserve.

Frame, S. (2015). "Comparing Time Series Analysis to Individual Level Data." Marketing Evolution.

Wells Fargo Dealer Services Loss Forecast Modeling (2015). "Indirect Loan-Level Loss Forecasting Model." QTM 11297 v3.1. Approved for use by Corporate Model Risk and the Federal Reserve.

Frame, S. (2010). "Feature Selection and Boosted Classification Algorithms for Pedestrian Detection: Final Report." California Central Coast Research Partnership and Office of Naval Research (N00014-07-1-1152).

Frame, S. and Ramezani, C. (2009). "Analysis of the financial structure, sustainability, and survivability of the California Earthquake Authority: Final Report." California Department of Insurance (CDI-70401A).

Frame, S. (2009). "Statistical Algorithms for Pedestrian Detection: Final Report." California Central Coast Research Partnership and Office of Naval Research (N00014-07-1-1152).

Frame, S. and Jammalamadaka, S. R. (2006). "Statistical Analysis of Biological Images with Generalized Mixture Models and Semi-supervised Learning." Department of Statistics and Applied Probability.

Frame, S., Juricek, B. and Bates, D. (2006). "Generalized Linear Mixed-Effects Models in R: Phase II Final Report." U.S. Army Medical Research and Materiel Command (DAMD17-02-C0119).

Frame, S., Miller, D., Brown, A. and Sullivan, K. (2005). "Machine Learning for Robust Automatic Target Recognition: Phase I Final Report." U.S. Air Force Research Laboratory (FA8650-04-M-1659).

Frame, S. and Sullivan, K. (2003). "Continuous Identification of Ground Vehicles: Phase II Final Report." U.S. Air Force Research Laboratory (F33615-01-C-1861).

Conference and Talks

Frame, S. (2006). "Generalized Mixture Models." Hawaii International Conference on Statistics, Mathematics and Related Fields, Statistical Computing Section.

Beckman, D. and Frame, S. (2003). "Comparison of features from SAR and GMTI imagery of ground targets." Proceedings of the SPIE Conference on Algorithms for Synthetic Aperture Radar Imagery X.

Holmes, D. and Frame, S. (2003). "d-separation and Partial Correlation in Markovian Causal Models with Incomplete Information." Proceedings International Conference on Artificial Intelligence.

Published Book Reviews

Review of *Graphics for Statistics and Data Analysis with R* (2011). *Journal of the American Statistical Association*.

Review *Simulation and Monte Carlo with Applications in Finance and MCMC* (2008). *Journal of the American Statistical Association*.

Referee Service

Managerial Finance, Applied Stochastic Models in Business and Industry, Statistical Analysis and Data Mining, Journal of the Korean Statistical Society