

Vitaly Meursault

CONTACT INFORMATION	Federal Reserve Bank of Philadelphia Research Department 10 Independence Mall Philadelphia, PA, 19106	Homepage: http://www.vmeursault.com Email: vitaly.meursault@phil.frb.org
RESEARCH INTERESTS	Interpretable machine learning for the study of financial markets, economy and decision making, natural language processing; consumer finance	
EMPLOYMENT	Federal Reserve Bank of Philadelphia Philadelphia, PA Economist, Machine Learning Group	2020–Present
EDUCATION	Carnegie Mellon University, Tepper School of Business , Pittsburgh, PA Ph.D., Financial Economics; Advisor: Bryan Routledge	2015–2020
	European University at St. Petersburg , St. Petersburg, Russia MA, Financial Economics	2013–2015
	St. Petersburg State University , St. Petersburg, Russia BA, History	2008–2013
WORKING PAPERS	“PEAD.txt: Post-Earnings-Announcement Drift Using Text” (Vitaly Meursault, Pierre Liang, Bryan Routledge, Madeline Scanlon) “Corporate Disclosure: Facts or Opinions?” (Shimon Kogan and Vitaly Meursault) “The Language of Earnings Announcements” (Vitaly Meursault) “Bank Credit Supply and Shadow Mortgage Lending” (Vitaly Meursault)	
PRESENTATIONS	2021: TADA 2021: 11th Annual Conference on New Directions in Analyzing Text as Data (Scheduled) 2nd Monash-Warwick-Zurich Text-as-Data Conference SFS Cavalcade North America Midyear Meeting of the Financial Accounting and Reporting Section (FARS) 2020: ETH Zurich U. of Houston U. of Connecticut 2018: TADA 2018: Ninth Annual Conference on New Directions in Analyzing Text as Data (Doctoral Consortium) SEC Doctoral Symposium	