Matthew C. Galloway

gall0441@umn.edu
https://mgallow.github.io/

Education   **University of Minnesota**, Minneapolis, Minnesota
School of Statistics, Doctorate of Philosophy (Ph.D.)
- Research interests include: statistical machine learning, multivariate analysis, precision matrix estimation, sufficient dimension reduction, and kernel methods.

University of St. Thomas (Liberal Arts), St. Paul, Minnesota   Graduation: May 2015
Majors: **B.S. Statistics, B.S. Actuarial Science,** Renaissance Minor
   B.A. Mathematics (concentration in Applied Mathematics)

Actuarial Exams Passed: P/1; FM/2; MFE/3 (fulfilled all VEE requirements)

Research   **SCPME - R package**
- An implementation of the methods described in "Shrinking Characteristics of Precision Matrix Estimators" by Aaron J. Molstad, Ph.D and Adam J. Rothman, Ph.D. Available on CRAN or Github (MGallow/SCPME).

ADMMsigma - R package for precision matrix estimation
- Estimates a penalized precision matrix via ADMM algorithm. Written in C++. Available on CRAN or Github (MGallow/ADMMsigma).

Default Analysis of Mortgage Portfolios
- Used MCMC to model time-to-default of subprime mortgages in 2002-2010. Presented at MCMSki Conference, Chamonix, France, January 2014. *Paper accepted in MASA.*

Work   **Graduate Instructor**   June 2018 - Present
Experience University of Minnesota - School of Statistics
- STAT 3011: *Introduction to Statistical Analysis*

Graduate Research Assistant   June 2018 - Present
University of Minnesota - School of Statistics
- My current research is broadly related to efficient precision matrix estimation under the supervision of Adam J. Rothman, Ph.D.

Statistical Consultant   June 2017 - Present
Institute for Research on Statistics and its Applications (IRSA)
- Advise clients, including professors and faculty at the university, on the proper statistical analysis related to their research.

Teaching Assistant   Sept. 2015 - Present
University of Minnesota - School of Statistics
- STAT 1001, STAT 3021, STAT 3032, STAT 4893W, STAT 8052

Awards   **Lynn Lin Fellowship**   May 2017
Allianz Life Endowment Scholarship   April 2014
Young Investigator Travel Grant   Jan. 2014
International Education Scholarship   Jan. 2014