Matthew C. Galloway

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Graduation: May 2015

Education

University of Minnesota, Minneapolis, Minnesota

School of Statistics, Doctorate of Philosophy (Ph.D.)

• Research interests include: statistical machine learning, kernel methods, classification, sufficient dimension reduction, envelope methods, computer vision, MCMC.

University of St. Thomas (Liberal Arts), St. Paul, Minnesota

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

Envelope Methods

- Envelopes are nascent methodology aimed at increasing efficiency in the multivariate estimation and prediction setting. Advised by Dr. Dennis Cook.
- Potential for huge efficiency gains in applications like computer vision, tensor regression.

Logitr - A Penalized Logistic Regression Package for R

• Provides estimates for linear and logistic regression with optional ridge and bridge regularlization. Written in C++. Available on Github: MGallow/logitr.

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 Experience

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

June 2017 - Present

University of Minnesota - Twin Cities

STAT 1001, STAT 3021, STAT 3032, STAT 4893W

University of Minnesota - Twin Cities

• STAT 3022, MBA 6120

Research Assistant

Tutor

Jan. 2013 - Aug. 2015

University of St. Thomas

• Developed exercises as supporting materials for *Introduction to Bayesian Estimation and Copula Models of Dependence*.

Awards

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