MATTHEW GALLOWAY

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I. RESEARCH INTERESTS

Statistical machine learning, multivariate analysis, precision matrix estimation, sufficient dimension reduction, and kernel methods.

II. EDUCATION

Ph.D. Student in Statistics 2015 - Present
School of Statistics
University of Minnesota, Minneapolis, MN
Advisor: Adam J. Rothman, Ph.D

B.S. in Statistics, Actuarial Science, B.A. in Mathematics 2011 - 2015
Minor in Renaissance
University of St. Thomas, St. Paul, MN

III. WORK EXPERIENCE

Graduate Instructor 2018 - Present
School of Statistics
University of Minnesota, Minneapolis, MN

Research Assistant 2018 - Present
School of Statistics
University of Minnesota, Minneapolis, MN

Statistical Consultant 2017 - Present
Institute for Research on Statistics and its Applications (IRSA)
School of Statistics
University of Minnesota, Minneapolis, MN

Tutor 2017 - Present
University of Minnesota, Minneapolis, MN

Teaching Assistant 2015 - Present
School of Statistics
University of Minnesota, Minneapolis, MN

Research Assistant 2013 - 2015
University of St. Thomas, St. Paul, MN

Actuarial Intern Summer 2014
Thrivent Financial, Minneapolis, MN

IV. TEACHING EXPERIENCE

GRADUATE INSTRUCTOR:
- STAT 3011: *Introduction to Statistical Analysis* Fall 2018

TEACHING ASSISTANT:
- STAT 8052: *Appled Statistical Methods II* Spring 2018
- STAT 4893W: *Consultation and Communication for Statisticians* Spring 2017
- STAT 3032: *Regression and Correlated Data* Fall 2016
- STAT 3021: *Introduction to Probability and Statistics* Spring 2016
- STAT 1001: *Introduction to the Idea of Statistics* Fall 2015

TUTOR:
- MBA 6120: *Data Analysis and Statistics for Managers*
- STAT 3022: *Data Analysis*

V. PUBLICATIONS

Galloway, M., Johnson, A., and Shemyakin, A. (2017). Time-to-Default Analysis of Mortgage Portfolios. *Model Assisted Statistics and Applications* 12.4 (2017): 359-367.

VI. SOFTWARE

Galloway, M. (2018). CVglasso: Cross validation package for the popular *glasso* package. R package, https://cran.r-project.org/web/packages/CVglasso/index.html.

Galloway, M. (2018). ADMMsigma: Estimates a penalized precision matrix via the ADMM algorithm. R package, https://cran.r-project.org/web/packages/ADMMsigma/index.html.

Galloway, M. (2018). SCPME: Shrinking Characteristics of Precision Matrix Estimators. R package, https://cran.r-project.org/web/packages/SCPME/index.html.

VII. PRESENTATIONS

Indirect High-Dimensional Regression December 2017
Advanced Topics in Statistics Captstone, (Minneapolis, MN)

Partial Least Squares Regression November 2017
Literature Seminar, (Minneapolis, MN)

logitr - A Penalized Logistic Regression Package for R May 2017
Advanced Statistical Computing Capstone, (Minneapolis, MN)

Introduction to Kernel Methods February 2017
Literature Seminar, (Minneapolis, MN)

Reinforcement Learning December 2016
Literature Seminar, (Minneapolis, MN)

fMRI Voxel Activity Prediction December 2016
Advanced Regression and Multivariate Analysis Captstone, (Minneapolis, MN)

Time-to-Default Analysis of Mortgage Portfolios November 2016
Literature Seminar, (Minneapolis, MN)

Graduate School Panel — May 2016
Twin Cities Chapter American Statistical Association (St. Paul, MN)

Poster. Time-to-Default Analysis of Mortgage Portfolios — January 2014
MCMSki Conference (Chamonix, France)

Poster. Time-to-Default Analysis of Mortgage Portfolios — September 2013
Inquiry at UST (St. Paul, MN)

Time-to-Default Analysis of Mortgage Portfolios — August 2013
CSUMS Research Seminar (St. Paul, MN)

VIII. AWARDS AND HONORS

Lynn Lin Fellowship — May 2017

Allianz Life Endowment Scholarship — April 2014

Young Investigator Travel Grant — January 2014

International Education Scholarship — January 2014

Minnesota Risk and Insurance Management Society (RIMS) Scholarship — April 2013