Matthew R. **Risley**

Educator · Senior Analyst · Risk, Compliance, and Audit Professional

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"Since all models are wrong the scientist must be alert to what is importantly wrong." —*George Box*

Skills

analytics & modeling	time series, OLS, logistic regression, large data, data viz & storytelling
domains	banking, finance, accounting, stress testing, automotive leasing
software & programming	R, T-SQL, PL/SQL, SAS, VBA, HTML, Markdown, LaTeX
executive synthesis	translating technical concepts to executive and regulatory audiences for 5 years
pedagogy	teaching undergrad and grad courses for 6 years

Experience

U.S. Bank - Consumer Dealer Services
Cincinnati, OH

Risk, Compliance, and Audit Professional, Assitant Vice President — *Mar 2018 - present*

- responsible for forecasting financials and relevant metrics for the bank's off-lease, end of term (EOT) portfolio
- created an R-based forecast engine to produce estimates of account-level valuations for the bank's automotive lease portfolio
- optimized EOT forecast processes with R's data.table, making possible portfolio forecasts within minutes
- EOT subject matter expert for the bank's stress testing submission
- EOT risk assessment and loss reserving

University of Cincinnati - OBAIS
Cincinnati, OH

Instructor — *May 2015 - present*

- adjunct instructor for undergrad/grad courses in Operations, Business Analytics, and Information Systems department
- BANA5143/6043 Statistical Computing (SAS & R)
- IS6030 Data Management (T-SQL)
- BANA5144/6044 Application Development using VBA

U.S. Bank - Central Financial Modeling
Cincinnati, OH

Quantitative Financial Analyst, Assitant Vice President — *Jun 2014 - Mar 2018*

- developed and implemented Pre-Provision Net Revenue (PPNR) models for stress testing purposes
- directly responsible for the following portfolios: Commercial Leasing, Commercial Products Revenue, Trading Account Profits, Corporate Bonds, Noninterest-Bearing Deposits, Deposit Service Charges Revenue, Time Deposits, Home Equity First Liens
- forecasting, variance analyses, sensitivity analyses across a variety of economic scenarios
- worked closely with senior management throughout model development and implementation to assess portfolio risk drivers
- active participant during examination with Federal Reserve and OCC
- responsible for model monitoring, including emerging risk analyses for the bank's entire suite of PPNR models
- extensive use of R, Oracle SQL Developer, Excel VBA, and Hyperion Essbase for: data acquisition and tidying, model development & implementation, analysis of data at various aggregation levels (managerial-, client-, and transaction-level)
- developed modeling processes for lease/loan amortization and prepayments
- spearheaded documentation improvement initiatives to ensure compliance with internal lines of defense
- automation of model implementations in Excel and R
- management of two direct reports

Education

University of Cincinnati
Cincinnati, OH

MA Applied Economics & Master of Business Administration — *GPA: 3.96*

Xavier University
Cincinnati, OH

Honors BA English & Classical Humanities, summa cum laude — *GPA: 3.99*

- minors in Spanish, Greek, and Gender & Diversity Studies

Organizations

Cincinnati Economics Organization *Cincinnati, OH*

SECRETARY *2017-present*

- organized AI/ML luncheon panel with speakers from 84.51°, Kroger, Perduco Group, and U.S. Bank

Phi Beta Kappa, Pi of Ohio *Cincinnati, OH*

MEMBER *2007-present*

Honors & Awards

2018	**MA Applied Economics Distinguished Alumnus Award**, Economics Department, University of Cincinnati
2018	**Dean's List of Teaching Excellence**, Lindner College of Business, University of Cincinnati
2008	**The Karl P. Wentersdorf Shakespeare Award**, English Department, Xavier University
2008	**The Rev. Brian W. Connolly Award**, English Department, Xavier University
2008	**The Sweeney Achievement Award**, English Department, Xavier University
2004	**St. Francis Xavier Scholarship**, Xavier University