

# Michael J. Nebor

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**Citizenship: USA**

## EDUCATION:

Northern Illinois University, Dekalb, IL

Overall GPA: 3.7

Anticipated: December, 2024

**PhD of Economics – Emphasis in Financial Economics and Econometrics – ALL BUT DISSERTATION (ABD) - May 2024**

Research Paper 1: “Covariance Matrix Forecasting Using Copula-based Simulation”

Research Paper 2: “A Machine Learning Approach Towards Forecasting Large Covariance Matrices”

### **Masters of Science—Statistics**

Graduated: May, 2024

Thesis: “Forecasting the one month ahead joint distribution of the Carhart four factor model using a copula method”

Departmental Award: Certificate of Merit

University of Iowa, Iowa City, IA

Graduated: December, 2019

**B.B.A. of Finance**

**B.B.A. of Economics**

Relevant Graduate Courses:

**MSDA 681 Machine Learning and Advanced  
Predictive Analytics**

**STAT 617 Statistical Learning**

STAT 642 Quantitative Risk Management

ECON 649 Algorithmic Trading and Computational Finance

STAT 610 Theory of Statistics 1

ECON 793 Financial and Time-Series Econometrics

STAT 515 Computational Methods in Statistics

ECON 642 Financial Engineering

MATH 535 Numerical Analysis

ECON 743 Financial Economics 2

Relevant Programing Languages:

R, Python, LaTeX, Maple (similar to Matlab), Excel

## PROFESSIONAL EXPERIENCE:

Northern Illinois University

August, 2020 – Present

### **Graduate Teaching Assistant**

- Employed by the university to assist in teaching undergraduate economics courses
- Tasks include holding weekly office hours for tutoring, grading assignments, quick responses to emails
- Regularly attended training sessions to improve teaching assistant skills
- Courses Taught: Graduate level Econometrics for PhD students, Undergraduate Financial Economics, Undergraduate Research Class
- Transferrable Skills: Flexibility, Preparation, Communication skills

Wintrust Financial Corporation

June, 2023 – August 2023

### **Quantitative Model Development Intern**

- Wintrust is a holding company of 15 bank charters and 58 billion in assets throughout the Midwest region.
- Assisted the quant team in building a machine learning model to improve the risk rating of commercial loans under 3 million dollars.
- Attended all team meetings and presentations about the project.
- Used Python to complete the PSI and CSI analysis of the model features.
- At conclusion of internship presented my findings to finance department.
- Attended the Chicago Financial Services Pipeline conference.
- Transferrable Skills: teamwork, problem solving/critical thinking, Python coding, machine learning

AJR Group

January, 2020 – August 2021

Group of 7 manufacturing companies with combined annual sales of 120 million and 1,000 employees in the Industrial Filtration and Medical Device industries.

### **Staff Accountant**

- Responsible for 3 of the 7 companies

- Trained in application of AP and AR accounting procedures
- Prepared and analyzed financial statements for each company prior to its distribution to company executives
- Prepared monthly sales commission reports, sales analysis reports, top customer and top vendor reports, and maintained Capex projects and separate depreciation software system
- Transferrable Skills: teamwork, problem solving/critical thinking, multitasking, good judgement, accuracy with numbers

#### AJR Group

May, 2017 – August, 2017

##### **Accounting Intern**

- Successfully completed a project to set up and implement a Fixed Asset Accounting Software system
- Assisted in Accounts Payable tasks such as processing daily invoices and reconciling bank activity
- Responsible for counting cash sales of a retail location and daily balancing of the cash drawer
- Assisted in semi-annual physical inventory count

#### **ACTIVITIES:**

##### Delta Sigma Phi Fraternity

August, 2017 - Graduation

- Founding Father at the University of Iowa chapter
- Brotherhood Committee

##### Iowa Grill Masters

January, 2019 – Graduation

- President/Founder
- Organized and led weekly meetings
- Worked with the university to establish it as an official student organization

##### Study Abroad-London

Winter Break, 2019

- Studied Wealth Management
- Experienced another culture

##### Volunteering Experience

- Alpha Phi Omega, Circle K International, Young Life Iowa City, Students Today Leaders Forever (STLF), Feed My Starving Children