

I. Max Gillet

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EDUCATION

University of Chicago, Booth School of Business

Master of Business Administration candidate with a concentration in Analytic Finance, Economics (anticipated)

Chicago, IL

2022 - present

- Coursework: Asset Pricing I (Ph.D.), Asset Pricing II (Ph.D.), Fixed Income Asset Pricing, Financial Statistics
- GRE (2024): 166 Verbal, 170 Quantitative

Northwestern University, McCormick School of Engineering

Bachelor of Science with majors in Applied Mathematics and Integrated Science Program

Evanston, IL

2012 - 2016

- Graduated *magna cum laude* with 3.89/4.00 GPA
- Coursework: High Performance Computing, Analytical Methods in Investment Science, Fourier Analysis and Boundary Value Problems, Population Genetics, Computational Neuroscience, Solid State Physics, Probability and Statistics

High Technology High School

Lincroft, NJ

2008 - 2012

RESEARCH AND OTHER PUBLICATIONS

- "Open Ended Treasury Purchases: From Market Functioning to Financial Easing." Federal Reserve Bank of Chicago Working Paper 2024-08. With Stefania D'Amico, Sam Schulhofer-Wohl, and Tim Seida. **Revise and resubmit at *The Review of Financial Studies*.**
- "Nowcasting Median Household Income with Mixed-Frequency Models." Federal Reserve Bank of Chicago's *Economic Perspectives*, forthcoming.
- "How Do Recent Financial Conditions Compare to Previous Episodes of Monetary Tightening?" *Chicago Fed Letter* No. 498. With Thomas King.
- "What Does the NFCI Tell Us About Future Economic Growth?" *Chicago Fed Insights*, June 2024. With Scott A. Brave.
- "Higher Home Prices and Higher Rates Mean Bigger Affordability Hurdles for the U.S. Consumer." *Chicago Fed Letter* No. 481. With Cindy Hull.
- Provided analysis for "Just How Rich Were the McCallisters in 'Home Alone?'" by Amanda Holpuch in *The New York Times*

WORK EXPERIENCE

Federal Reserve Bank of Chicago, Financial Economics Research Team

Business Economist

Senior Research Analyst

Research Analyst

Chicago, IL

July 2024 - Present

October 2022 - June 2024

November 2020 - September 2022

Aside from research, my responsibilities include:

- Regularly contributing to briefing memos for policymakers on topics related to financial markets and conditions.
- Modernizing forecasting models and other policy infrastructure using expertise in R, MATLAB, and Python.
- Hiring, training, managing, and mentoring research assistants.

I was awarded the research department's 2023 *Justiniano Award* for character and department citizenship.

SBB Research Group

Tactics Associate

Northbrook, IL

July 2016 - February 2020

On the Tactics team at SBB, I was responsible for:

- Designing, building, and deploying proprietary trading models and time-series forecasting models.
- Designing, validating, and implementing appropriate risk tools for equities and options portfolios.
- Researching, designing, and executing pricing models for structured financial products.
- Summarizing my findings in frequent presentations, often to non-technical audiences.

I was recognized by the SBB management team via:

- The *Excellence in Innovation* award in 2018 for "significant advances in strategic analytics."
- The *Excellence in User Experience* award in 2019 for "dedication and initiative in the department."

Chicago Trading Company
Financial Engineering Intern, Rates team

Chicago, IL
June 2015 - August 2015

Pico Quantitative Trading
Intern

New York, NY & Chicago, IL
June 2014 - June 2016

PROGRAMMING SKILLS

- Highly experienced in R (RStudio, ggplot2, data.table, Shiny) including package development
- Proficient with Bloomberg, SQL, Git, Python (numpy, pandas), MATLAB, Linux

PERSONAL

- Eagle Scout
- Northwestern Spirit Squad: Mascot Team Member and Captain
- Hobbies: watching the New York Jets, reading novels, listening to live music, playing guitar, running, and weightlifting