

# I. Max Gillet

Chicago, IL

imaxgillet@gmail.com

## EDUCATION

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### University of Chicago, Booth School of Business

*PhD in Finance*

Chicago, IL

2025 -

### University of Chicago, Booth School of Business

*Master of Business Administration with concentrations in Analytic Finance, Economics, Finance*

Chicago, IL

2022 - 2025

- Wallman Scholar (High Honors)
- 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

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- "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*
- "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

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### 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**

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

## **PERSONAL**

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- 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