

# Michael J. Gallagher

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## EDUCATION

Ph.D. Economics, Fordham University

Expected Completion: February 2015

DISSERTATION: “A Nonparametric Approach to Multifactor Modeling”

M.A. Economics, Fordham University, NY 2012

M.S. Mathematics, Fairfield University, Fairfield, CT 2009

B.S. Finance, Fairfield University, Fairfield, CT 1982

## DISSERTATION COMMITTEE

Dr. Erick Rengifo

Economics Department, Fordham University  
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Dr. Jerome Lahaye

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Teaching Reference:

Dr. Bartholomew Moore

Economics Department, Fordham University  
(718) 817 4049

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## RESEARCH

Primary: Macroeconomics

Secondary: Finance, Money/Banking, Markets, Econometrics, High Performance Computing

Interests: Nonparametric applications to Financial Markets, Factor Modeling, Risk Management

Working Papers:

- 1) *Nonparametric Multifactor Modeling: Cross Validation vs. Plug-in (June 2014)*
- 2) *High Performance Computing in the Cloud*
- 3) *The Validity of Linear Multifactor Models*
- 4) *The Relationship between Nonparametric Bandwidth and Market Volatility*

## CONFERENCES

Presenter:

Gallagher, Michael J., (January 2014) *A Nonparametric Approach to Multifactor Modeling*  
American Economic Association Annual Meeting, Philadelphia, PA

Discussant:

Adhikari, Bibek, (January 2014) *Evaluating the impact of flat tax reform on economic growth*  
American Economic Association Annual Meeting, Philadelphia, PA

## **TEACHING EXPERIENCE**

Please see “Teaching” on my website for short videos of lectures.

### **Fordham University**

Fall 2011: Microeconomics Spring 2012, Microeconomics  
Fall 2012: Microeconomics Spring 2013: Microeconomics  
Fall 2013: Macroeconomics Spring 2014: Macroeconomics

Invited to teach Statistics and Honors Macroeconomics; Fall 2014 Spring 2015.  
However I accepted a full time Visiting Instructor position at Fairfield University.

### **Fairfield University**

Fall 2013: Microeconomics Spring 2014: Macroeconomics - Adjunct  
Fall 2014: Microeconomics Spring 2015: Macroeconomics – Full Time Visiting Instructor

## **SCHOLARSHIPS, HONORS AND AWARDS**

2013 – 2014 GSAS Senior Teaching Fellowship, Fordham University  
2011 – 2013 GSAS Teaching Fellowship, Fordham University  
2009 – 2011 Presidential Scholarship, Full tuition remission, Fordham University  
2009 – 2011 Departmental Tutor: Statistics, Microeconomics, Macroeconomics

## **RELEVANT POSITIONS**

Please see “Business Resume” on my website for information on an extensive career in Financial Markets. <http://www.michael-j-gallagher.com/>

2005 – 2007 Financial Advisor with UBS Wealth Management Americas.  
2002 – 2005 Independent Trader: Trading the Spread Relationship in the U.S. yield curve.  
2000 – 2001 Nordic Options: Basket Arbitrage Trading Equity Derivatives.  
1992 – 2000 Independent Trader: Traded the arbitrage relationship in European Sovereign Debt

## **RELATED SKILLS**

Matlab, R, Latex, Eviews

U.S. & E.U. Citizenship

<http://www.michael-j-gallagher.com/>