JOHN P. GALLAGHER

LANGUAGES AND SKILLS

Skills: Statistical Programming, Dynamic Statistical Modeling, Portfolio Management, Client Communications
Programs: R, Python, Excel, STATA, MATLAB, HTML/CSS/JavaScript, Neo4j, Django, Ruby, Bootstrap
Language: Fluent in Mandarin Chinese (speaking), Basic Chinese Reading/Writing (Simplified and Traditional)

EDUCATION

San Francisco State University, San Francisco, CA, M.A. Mathematics — August 2022
Final GPA: 3.87/4.00
Thesis: "On a Topological Erdös Similarity Problem"
Working paper of the same title available through the arXiv: 2207.03077
Co-Authors: Dr. Chun-Kit Lai (SFSU), Dr. Eric Weber (Iowa State)

University of Chicago, Chicago, IL, B.A. Economics — June 2014
Varsity Diving Team — 2009-2011

EXPERIENCE & AWARDS

San Francisco State University — San Francisco, CA
Graduate Teaching Associate — Fall 2020

- Taught and developed coursework for Math 123, Mathematics for Elementary Statistics

Self, Freelance Developer and Data Scientist — January 2019 – January 2020

- Designed and built a full stack proof of concept: Django, HTML, CSS, JavaScript, Neo4j, and Golden Layout
- Users can search of companies' thousands of subsidiaries for potential conflicts of interest, using interactive network graphs and fuzzy lookup.

Wells Fargo Asset Management, Multi-Asset Solutions — San Francisco, CA & Walnut Creek, CA
Lipper Fund Awards:
Mixed-Asset Target Allocation Moderate 3 Year — 2015, 2016, 2017
Mixed-Asset Target Allocation Moderate 5 Year — 2015, 2016, 2017, 2018

Quantitative Portfolio Analyst — March 2017- August 2018

- Researched and developed risk-premium, factor based long/short commodity trading strategies
- Built macroeconomic models using clustering, state-space filters, and principal components analysis
- Designed customized multi-asset portfolios totaling over $1 billion in new client assets
- Tested and implemented volatility hedging strategies now run on $3.4 billion in multi-asset portfolios
- Traded derivative overlays, mutual funds, ETFs, and treasuries on over $15 billion in client assets
- Implemented bank balance sheet capital hedging on multiple funds for compliance with Basel III

Associate Analyst, Analyst Development Program — March 2015-February 2017

- Built portfolio risk analytics and researched investment options for client reviews
- Wrote client reviews, blog posts, and thought leadership pieces including visualizations of statistical results
- Produced weekly and monthly chart books that monitor, model, and visualize financial positions
- Participated in investment committee meetings with economists and portfolio managers throughout the firm

Department of Defense Office of Economic Manpower Analysis — West Point, NY
Labor Economics Research Intern — Summer 2013

- Collated and analyzed personnel data using regression analysis to develop theoretical frameworks
- Created briefing on personnel outcomes and developed materials to educate congressional members

University of Chicago, Mathematics, — Chicago, IL
Research Experience for Undergraduates — Summer 2010

- As part of a National Science Foundation Program, learned number theory and published research on the annual REU website: "Elementary Number Theory and the Chinese Remainder Theorem"

HOBBIES & PROJECTS

Hobbies: Cooking, Running, Weightlifting, Cycling, Skiing, Journaling, Pottery
Current Project: Dynamic Stochastic Filtering Models for Timeseries Data
Past Projects: Volatility Surface Modeling of Options