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SUMMARY Innovation driven seasoned strategic financial expert in designing complex structured capital solutions, skilled at C-Suite and executive level communications, deal negotiations, and relationship building.

EXPERIENCE

REINSURANCE GROUP OF AMERICA, INC. **St. Louis, MO**

July 2019-
Present

Vice President Structuring, Business Development, Global Financial Solutions

- Lead a client facing structuring team of capital market and actuarial subject matter experts
- Design and promote new reinsurance and securitization capital solutions for insurance and banking clients
- Created and implemented a novel suite of asset-side capital solutions for STAT focused insurers
- Developed new reinsurance solutions in response to new regulations (GAAP LDTI and PBR)
- *Intra*preneur co-founder of D2C annuity platform funded by RGAx (insuretech accelerator)
- Assessed a pipeline of new business ideas as Innovation Council member
- SME Structuring consulting for EMEA and APAC regions

June 2006-
July 2019

Vice President Quantitative Risk, Global Financial Solutions

- ALM Risk management of Fixed Indexed and Variable Annuity (FIA, VA) multibillion-dollar blocks
- Lead and implemented advanced dynamic and static hedging programs
- Managed live P&L with daily trading for Delta, Rho, Gamma, and Vega rebalancing
- Developed in-house ESG for fixed income (swaps, treasuries, spreads) and equity forecasting
- Valuation of exotic derivatives via semi-closed form and Monte-Carlo
- Owned Stochastic ESG for cash flow testing, risk, and pricing analytics
- Capital Market SME support for Valuation on Fair Value of embedded option liabilities
- Mentor and set strategy for a team of associates with advanced graduate degrees
- Company-wide recognized SME authority on capital market and quant issues

May 2010-
Present

WASHU OLIN BUSINESS SCHOOL FINANCE DEPARTMENT **St. Louis, MO**

Adjunct Professor of Finance

- Teach MSF "Fixed Income Derivatives" graduate course
- Teach MSF "Advanced Fixed Income and Credit Risk Modeling" graduate course

January 2006-
April 2010

SAINT LOUIS UNIVERSITY FINANCE DEPARTMENT **St. Louis, MO**

Adjunct Professor of Finance

- Teach MBA "Fixed Income Securities and Markets" course (Winter'06&'07; Fall'07-'09)
- Teach MBA "Investments" course (Summer2006)

May 2004-
May 2006

FEDERAL RESERVE BANK OF SAINT LOUIS **St. Louis, MO**

Visiting Economist

- Conducted Bayesian empirical research of DSGE monetary policy models
- Presented for the Bank president at FOMC Federal Reserve briefing

August 2001-
March 2004

CROWN INVESTMENT PARTNERS, LLC **St. Louis, MO**

Quant Consultant for the hedge fund President and CEO

- Coded alpha-generation trading algorithms

May 2000-
July 2001

STIFEL NICOLAUS, INC. **St. Louis, MO**

Investment Banking Analyst

- Assisted start-up founders in Venture Capital fund raising
- Provided financial valuation services and pitch book support

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EDUCATION

2000-2006 **JOHN M. OLIN SCHOOL OF BUSINESS WASHINGTON UNIVERSITY** **St. Louis, MO**
Doctor of Philosophy in Business Administration, May 2006
(specializing in applied Financial Econometrics using Bayesian MCMC methods)

- Dissertation "Essays on Finance and Macro modeling" defended in March 2006
- Washington University Doctoral Fellowship and Research/Teaching Assistantship
- Beta Gamma Sigma Honor Society

2000-2002 **JOHN M. OLIN SCHOOL OF BUSINESS WASHINGTON UNIVERSITY** **St. Louis, MO**
Master of Science in Business Administration (in Finance), December 2002

2000-2001 **WASHINGTON UNIVERSITY MATH DEPARTMENT** **St. Louis, MO**
Master of Arts in Statistics with thesis, December 2001

1998-2000 **JOHN M. OLIN SCHOOL OF BUSINESS WASHINGTON UNIVERSITY** **St. Louis, MO**
Bachelor of Science in Business Administration with honors, May 2000
Double major in finance and math (probability and statistics)

- Faculty recognized Honors Program recipient for outstanding undergraduate students
- Dean's List; Golden Key National Honor Society

SELECTED ACADEMIC RESEARCH PAPERS

- "Bayesian Modeling of Shock Lapse Rates Provides New Evidence for Emergency Fund Hypothesis," *North American Actuarial Journal*, Routledge, vol. 18, issue 4, 2014
- "Practical Specification of Affine Jump-Diffusion Stochastic Volatility Models," working paper
- "Indeterminacy, change point and the price puzzle in an estimated DSGE model," *Journal of Economic Dynamics & Control, Elsevier vol. 33 (2009) p. 624-648*
- "Discrete Monetary Policy Changes and Changing Inflation Target in estimated DSGE model," *FRB of St. Louis Review*, November/December 2005 Vol. 87, No. 6

PROFESSIONAL ACTIVITIES, CONFERENCES, AND AFFILIATIONS

2012 - 2018 **ADVANCED MANAGEMENT CERTIFICATE FROM OLIN B-SCHOOL** **Saint Louis, MO**
Executive Program focused on Strategic Thinking, Leadership, and Business Execution

June 2009 - 2015 **MASTER OF SCIENCE IN FINANCE (MSF) AT OLIN B-SCHOOL** **Saint Louis, MO**
Advisory Board Member

June 2007 **"COMPUTING IN ECONOMICS AND FINANCE" SCE CONFERENCE** **Montreal, Quebec**
Presenter

March 2006 **SNDE CONFERENCE** **St. Louis, MO**
Presenter with J. Ramsey **Best Paper Prize**

June 2005 **"COMPUTING IN ECONOMICS AND FINANCE" SCE CONFERENCE** **Washington, D.C.**
Presenter

August 2005 **FOMC FEDERAL RESERVE BRIEFING** **Saint Louis, MO**
Presenter

November 2004 **"DSGE MODELS AND FINANCIAL SECTOR" BUNDESBANK CONFERENCE** **Germany**
Presenter

2007 - 2008 **AMERICAN ACADEMY OF ACTUARIES SCENARIO GENERATION WORKING GROUP**
Member

2008 - 2009 **REFEREE FOR PROFESSIONAL JOURNALS**
Journal of Empirical Finance and *Journal of Economic Dynamics and Control*