

Gideon F. Magnus

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RESEARCH & ANALYTICS EXPERIENCE

Depository Trust and Clearing Corporation (Jersey City, NJ) September 2021 – February 2023

Director of Systemic Risk

- Monitors, investigates, and reports on major risks to the global financial system

State Street Corporation (New York, NY) September 2016 – September 2021

Senior Economist

- Investigates the likely effects on global financial markets (equities, rates, FX, commodities, credit spreads, volatilities) of various scenarios
- Examples include: US & French elections, eurozone breakup, cyber attack, Korean war, trade war, US recession
- Scenarios are provided to clients and consist of a report, presentation, and quantitative implementation in truView®
- Writes research reports on long run risks including climate change and demographics

Morningstar, Inc. (Chicago, IL) September 2011 – September 2016

Senior Quantitative Analyst

- Generates forecasts for a variety of financial and economic indicators, including asset returns, bond yields, and a broad collection of macroeconomic variables
- Presents findings and provides regular guidance and advice to quantitative researchers, analysts, investment advisers, and senior leaders on economics, finance, statistics, asset allocation, other quantitative analytical topics
- Builds user-friendly web applications for showcasing empirical research findings and forecasts, featuring automatic and frequent updates with the latest available data
- Develops efficient statistical estimation techniques involving Bayesian methods, dynamic latent variable models, shrinkage, regime-switching models, model combination methods, and missing-data techniques
- Extensive computer programming (in R) involving numerical optimization, estimation, and simulation
- Collects, organizes, and analyzes high-dimensional data sets
- Wrote four academic papers
- Developed a new measure of fund performance and attribution
- Audited the pension plan of the Organization of Economic Cooperation and Development (OECD), and presented results to the Management Board of the Pension Budget and Reserve Fund in Paris, France

EDUCATION

The University of Chicago (Chicago, IL): *Ph.D. Economics* June 2011

Fields: Macroeconomics, Econometrics

Dissertation: “The dynamics of prices, liquidity, and vacancies in the housing market”

Awards: University of Chicago Fellowship; Institute of Humane Studies Fellowship

Teaching Assistant: Graduate Empirical Analysis III; Econometrics A

The University of Amsterdam (Amsterdam, Netherlands): *M.Sc., B.Sc. in Econometrics* June 2004

CFA: passed level 3 (not a charterholder) September 2015

OTHER SKILLS, INTERESTS, AND INFORMATION

Languages Fluent in English and Dutch; basic understanding of Spanish, Italian, French, and German

Music Percussionist, The University of Chicago Symphony Orchestra (2005-2009)
Sweelinck Conservatory of Amsterdam: music composition, percussion (1996-1998)

Citizenship Dutch; U.S. permanent resident