Jeff Greco

Portfolio Manager
Financial Risk Management

CURRENT RESPONSIBILITY

Jeff is a portfolio manager with Milliman's Financial Risk Management practice in Chicago. He researches hedging methodologies and volatility and return distributions, and implements managed risk strategies on market portfolios.

EXPERIENCE

Jeff's expertise covers a wide range of applications, including portfolio modeling, risk management, trading strategy development, and derivatives pricing. He has more than 15 years of quantitative finance experience, including serving as a risk management professional at Citadel LLC, senior quantitative strategist at Deutsche Bank, and senior research analyst at Bank of America. Additionally, Jeff has been teaching for more than 10 years as an adjunct professor for the University of Chicago's Financial Mathematics graduate program.

EDUCATION

- MS Applied Mathematics, University of Chicago
- MS Mathematics, Carnegie Mellon University
- BS Mathematics, Carnegie Mellon University

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