

JEFF GRECO

Senior Director - Head of Strategy Research

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Current Responsibility

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

Professional Work 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 25 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 as an adjunct professor for more than 20 years, currently for Carnegie Mellon University's Master of Science in Computational Finance (MSCF) Program and previously for the University of Chicago's Financial Mathematics graduate program.

Professional Designations

GARP Certified Financial Risk Manager (FRM)

Education

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