Matthew E. Abroe
email: mabroe@gmail.com

Summary

Portfolio manager focused on interest rates in developed economies, specializing in inflation linked securities and derivatives.

Education

Ph.D.	Physics	University of Minnesota	2004
B.S.	Physics, *Magna Cum Laude*	Loyola University	1998

Garda Capital Partners
- Portfolio Manager Jan 2016 – Feb 2018
- Lead Portfolio Manager of inflation linked securities.

Black River Asset Management
- Portfolio Manager Dec 2008 – Jan 2016
- Fixed income relative value trading, G3 interest rates and inflation linked securities.

Black River Asset Management
- Quantitative Analyst May 2004 – Dec 2008
- Built systems and derivative pricing models for fixed income relative value hedge fund.

NASA Goddard Space Flight Center
- Summer School in High Performance Computational Physics, summer 2003
- Developed massively parallel techniques and algorithms in computational physics.

Selected Publications
- Abroe, M.E. et al., “Correlations between the *Wilkinson Microwave Anisotropy Probe* and the MAXIMA Cosmic Microwave Background Anisotropy Maps”, *The Astrophysical Journal* April 2004.

- Abroe, M.E. et al., “Frequentist estimation of cosmological parameters from the MAXIMA-1 cosmic microwave background anisotropy data”, *Mon. Not. Royal Astronomical Society* Nov 2001

Thesis
- Abroe, M.E., *Data Analysis of Cosmic Microwave Background Experiments* Ph.D. *Thesis, University of Minnesota, Twin Cities, Physics Department, 2004.*