

Model Selection in Bank Stress Testing

Abstract

Nathan Paine has six years of experience in model validation and model development in the banking industry. Currently, he is a model developer for Wells Fargo where he models their deposits. Previously he worked at US Bank where he started his career on the model validation team and then transitioned to the model development team with US Bank's corporate treasury. Nathan holds a BA in Economics from Denison University, a Master's Degree in Public Policy and a JD from the University of Minnesota, and is working on completion of his PhD in Applied Economics at the University of Minnesota. His interest is in the practical application of econometrics and machine learning methods within a business setting.

Speaker Bio