上海交通大学自动化系
Department of Automation
Shanghai Jiao Tong University

系统控制与信息处理教育部重点实验室
Key Laboratory of System Control and Information Processing, Ministry of Education

特邀报告会

时间：2014年9月26日(周五)下午2点

地点：电子信息与电气工程学院3号楼200号会议室

Quantitative Research in JPMorgan

Dr. Xiaolan Zhang

Managing Director,
Head of Quantitative Research Beijing Center
at JPMorgan

Abstract:

JPMorgan is a very large global financial institution and has a top ranking in the world. The Quantitative Research at JPMorgan has an unparalleled reputation for excellence in financial derivatives world and is at the forefront of innovation and control for products and risk management. The talk will give an introduction to JPMorgan and its Quantitative Research and then walk through a few examples of real life QR work including derivative pricing, algorithmic trading, counterparty risk management, high performance computing. It will explain all areas of quant work from asset classes to corporate level risk assessment and control. Model and product development will be a key part of QR jobs and the skills required will be explained. While mathematics and computing skills are basic pre-requisite for a quant the talk will also highlight the importance of communication and teamwork. The ability to apply models to real world problems is a key measure of quant strength. The talk will discuss how a science/engineering postgraduates can transform him/herself to be a great quant at JPMorgan.

Biography:

Zhang Xiaolan, Managing Director, Head of Quantitative Research Beijing Center at JPMorgan. She has been working with JPMorgan Quantitative Research team since 2004, spending the past 3 years to lead the build-out of QR Beijing Center from the ground up and completed it within 18 month. She was the head of Equity Derivatives Quantitative Research team for North America before she moved back to Beijing in May 2011. Prior to JPMorgan, she also spent years with Moody's Investor Service, New York, focused on Structure Finance and Société General, Paris, supporting Equity Derivatives business. Mrs Zhang received her Ph.D degree in Mathematical Finance from École National Des Ponts et Chaussées in Paris and her D.E.A from École Polytechnique, Paris. She is a Chartered Financial Analyst (CFA)

Audience:

Postgraduate students enrolled in a Ph.D, Masters or equivalent degree program in Math, MFE, Physics, Engineering or Computer science.