Natalia Bandera is a Director in the Equity and Funds Structured Markets team at Barclays, based in New York. She is responsible for structuring and developing new innovative equity product ideas, strategies and indices for institutional, private banking and investment advisor clients.

Natalia joined Barclays in 2008 from Lehman Brothers where she structured and priced equity and cross-asset hybrid structured products for the firm’s institutional and private banking clients. Previously she spent four years at TD Securities trading interest rate derivatives.

She holds a Master of Science in Financial Engineering from Columbia University and a Bachelor of Commerce from the University of Toronto.

Tanya Beder is Chairman and CEO of SBCC Group. Previously, she held senior positions as CEO of Tribeca Global Management LLC, and Managing Director of Caxton Associates LLC. Beder is a Director of the American Century mutual fund complex, where she chairs the Risk Committee and serves on the Portfolio Committee. She also is a Director of CYS Investments, where she serves on the Audit Committee. In 2013, she was appointed to the Presidents’ Circle of the National Academies, after serving 6 years on NAS Board of Mathematical Sciences and their Applications. Beder is an author of the book Financial Engineering, The Evolution of a Profession. While CEO of Tribeca, Absolute Return awarded her the prestigious Institutional Investment Manager of the Year Award. She holds appointments as Lecturer of Public Policy at Stanford and as University Fellow of the International Center for Finance at Yale. She serves on Columbia University’s Financial Engineering Program Advisory Board and NYU Courant’s Mathematical Finance Advisory Board. Beder holds a MBA in finance from Harvard and a BA in mathematics and philosophy from Yale. She is a member of IPAM’s Board of Trustees.

Lisa Borland is the Portfolio Strategist for model and strategy development at Cerebellum Capital, LLC. She joined Cerebellum in 2015 after having been Head of Research and Co-Portfolio Manager at T2AM, where she was responsible for research and manager due diligence. Prior to that, Dr. Borland was Director of Derivatives Research at Evnine & Associates, Inc., a San Francisco-based quantitative hedge fund, where she developed equity and options trading strategies. She spent two years as Head of Research and Trading at Cogence Capital, where she was engaged in intra-day FX algorithmic trading. Most recently, she was Managing
Director of Execution Services at Integral Dev. Corp. Dr. Borland is the author of numerous papers within the fields of quantitative finance and econophysics, focusing largely on developing realistic models of volatility and correlations. She completed her PhD in Theoretical Physics at the University of Stuttgart, Germany. She is currently also a Lecturer at Stanford University in the Department of Management Sciences and Engineering and teaches “Big Financial Data and Algorithmic Trading.”

**Cleo Chang** is senior vice president and head of Alternative Investments for American Century Investments, a premier investment manager headquartered in Kansas City, Missouri.

As head of Alternative Investments, Cleo is the firm’s most senior investment management executive responsible for the development and oversight of liquid alternative investment capabilities. Specifically, she provides strategic direction for American Century’s alternative investments initiative, helps develop competitive and forward-looking proprietary investment capabilities within the alternatives market in conjunction with the firm’s investment teams, serves as the company’s thought leader on liquid alternatives, and provides oversight to third-party alternatives investment management subadvisors. In the latter capacity, she serves as a portfolio manager for the AC Alternatives® Income and AC Alternatives® Long Short funds.

Prior to joining American Century in 2015, Cleo was a managing director of Wilshire Associates and chief investment officer of Wilshire Funds Management. As chief investment officer, she oversaw all investment-related functions, including manager research, portfolio management and investment research, for both traditional and alternative asset classes. She also chaired the Wilshire Funds Management Investment Committee. Previously, Cleo was the head of investment research, responsible for creating innovative investment solutions and asset allocation frameworks. Earlier in her career, she served as manager of investments with Harris myCFO Investment Advisory Services, a subsidiary of Bank of Montreal. She started in the industry in 1999.

Cleo earned her bachelor’s degree in economics from the University of California, Berkeley and a master’s in business administration from the Marshall School of Business, University of Southern California.

**Dinah Chokayou** is an Associate Director of Research at Los Angeles Capital, a global equity manager that uses a systematic approach to extract the fundamental drivers of stock performance in the current market environment. In this capacity, she tests and analyzes risk models, and researches portfolio construction tools in order to incorporate the best technology into the Los Angeles Capital portfolio construction process. Her expertise is in portfolio optimization, and she is significantly involved in vetting strategies and assisting the Portfolio Management team in monitoring portfolio performance. She is also involved with IT in the development and management of the portfolio construction platform. Previously, Dinah
performed market research at Deloitte Tax LLP and was involved in the development of analytic tools at Wilshire Associates. Dinah holds a BS in Applied Mathematics from the University of the Philippines, and a ME in Operations Research from Cornell University.

**Alexandra Chronopoulou** is an Assistant Professor at the University of Illinois at Urbana-Champaign in the department of Industrial & Enterprise Systems Engineering (ISE). Before joining ISE, she has spent a year at the City University of New York, at City College, and two years at the University of California, Santa Barbara. She did a post-doc at INRIA Nancy Research Center, in the BIGS (Biology, Genetics and Statistics) team. She obtained her Ph.D. from the department of Statistics at Purdue University.

Her primary research interests include (i) financial engineering (option pricing, high-frequency finance, stochastic volatility models, fractional stochastic volatility, Monte Carlo and particle filtering methods and financial time series), (ii) stochastic modeling (simulation methods, modeling of stochastic systems with long memory and selfsimilar processes), and (iii) statistics (estimation of the Hurst parameter, statistical inference for fractional stochastic differential equations, statistical inference for multiscale diffusions, change-point detection, statistical inference for discrete-time choice models).

**Xin Guo** is the Coleman Fung Chair professor for financial modeling at UC Berkeley's Industrial Engineering & Operations Research department. Her primary research interests are in the general area of stochastic processes and in particular theory of stochastic control. Her current research projects include theory of nonlinear expectations and mathematical analysis of high frequency tradings. Before joining UC Berkeley, she was a tenured professor at Cornell University. Prior to that, she spent four years at IBM T. J. Watson research center at Yorktown Heights, where she was the winner of the Herman Goldstein Postdoc Fellowship.

**Linda Kreitzman**, Assistant Dean and Executive Director of The Berkeley MFE, helped design and launch the top tier Master of Financial Engineering Program at the University of California, Berkeley in 2000. Kreitzman oversees the MFE students' industry projects as part of the MFE curriculum. To date, she has single-handedly placed 1007 graduates in buy-side and sell side firms, other financial institutions, technology firms, etc. She is currently designing programs in data science for executives at the Haas School of Business. Outside of her work at Berkeley, Kreitzman is Chief Strategist and Advisor to several startups in the Bay Area, New York, and France in the field of technology, education, and text analytics. She is particularly interested in Fintech and data science, and believes that all students should be well-versed in machine learning and artificial intelligence in order to be competitive nowadays. Kreitzman's talk will be about The Impact of FinTech and Digital Innovations on Job Opportunities in Finance.
**Rohini Kumar** is an Assistant Professor in the Mathematics department at Wayne State University. She received her Ph.D. in Mathematics from the University of Wisconsin-Madison in 2009 followed by two years of postdoctoral work at the University of California-Santa Barbara. Her research interests lie in the areas of Probability theory and stochastic processes, PDEs and their applications, primarily in financial mathematics. Her recent work has been on large deviations and homogenization of multi-scale stochastic processes and their applications.

**Rosemary Macedo** is Chief Investment Officer of QS Investors, an investment management firm providing asset management and investment advisory services to a diverse array of clients around the world. She was head of Active Quantitative Equity research at Deutsche Asset Management from 2008 to 2010. Prior to that, she spent two years as Executive Director of the Thomas J. Watson Fellowship Program and spent 14 years with Bailard Inc, where she managed Bailard's international equity mutual fund, landing it in the top overall rankings for Morningstar, Standard & Poor's and Lipper. Macedo began her career in asset management at First Quadrant, following an engineering stint developing innovative technology for wind profiling for an America's Cup team, and, prior to that, a post-graduate year as a Watson Fellow.

Macedo is currently a Board Member of the CQA, an active professional organization for quantitative investment practitioners worldwide. The primary goal of the group is to facilitate the interchange of ideas among leading quantitative professionals, with membership drawn from the buy-side, sell-side, consultants, plan sponsors, and academia. She has volunteered with Big Sisters of Los Angeles as well as the Caltech Y. She has a BS from California Institute of Technology and BA from Pomona College as part of a joint 3-2 program.

**Monique Miller** is a managing director of Wilshire Associates and heads alternatives strategy and business development for Wilshire Funds Management. In this role, Ms. Miller is responsible for the strategic development of the firm’s alternative investment activities, including liquid alternative product development, hedge fund investment solutions, and the implementation of systematic risk premium portfolios. Previously Ms. Miller held senior positions in the hedge fund industry including Head of the Strategic Quantitative Investment Division at Caxton Associates, a multi-billion dollar New York based hedge fund, and Chief Operating Officer at WR Platform Advisors, a managed account platform and risk analytics provider.

Ms. Miller published several articles and white papers on financial topics. She holds an MBA from New York University in Finance and Economics and a BS in Finance from Syracuse University. She is a member of the Board of Directors of the International Association of Quantitative Finance, a member of the Board of Trustees at the Institute for Pure & Applied Mathematics, an NSF Math Institute at UCLA and an Advisory Board member at Mobile Asset Holdings Pty Ltd.
Andreea Minca is an Assistant Professor in the School of Operations Research and Information Engineering at Cornell University. Andreea Minca received her PhD in Applied Mathematics from the University Paris 6 Pierre et Marie Curie in 2011. She studies financial systems and uses mathematical modeling to derive optimal policies that promote system stability. In recognition of her fundamental research contributions to the understanding of financial instability, quantifying and managing systemic risk, and the control of interbank contagion, Andreea Minca received the 2016 SIAM Activity Group on Financial Mathematics and Engineering Early Career Prize. She is also a GARP Fellow and the recipient of an NSF CAREER Award.

Darcy Pauken currently works at Western Asset; one of the world's leading fixed-income managers. She is a part of the Enterprise Data Management team, which is tasked with developing an enterprise wide data governance and management strategy, and providing a focused effort to manage core data that other departments use to analyze risk, ensure compliance with client requirements, and make investment decisions. She is also a member of Western Asset’s Blockchain Working Group. Their mission is to be at the forefront of the asset management industry in realizing the benefits of blockchain, enabling that technology to unlock Western Asset operational transformation to better serve clients. Their focus is communicating, educating, and accelerating the knowledge of blockchain technology within Western Asset. Prior to working at Western Asset, Darcy received an MSFE from Claremont Graduate University, an MSME from Georgia Tech and BS in Applied Mathematics from Jacksonville University.

Cristina Polizu is a managing director at Standard & Poor’s and heads the Structured Finance model development and research team. Her team supports financial mathematics research, development and backtesting of models used to assess risk in securitizations as well as transaction and client support. She is responsible for quantitative support for ratings criteria and coauthors criteria publications. She actively participates in university outreach and managed an internship program. She organized quantitative sessions in S&P roundtables and moderated panels with academics and market practitioners. Dr. Polizu holds a PhD in mathematics from Courant Institute of Mathematical Sciences at New York University, where she specialized in first-passage percolation. She also received a M.S. and B.S. in mathematics from the University of Bucharest, Romania.

Gita Rao is a Senior Lecturer in Finance, and Associate Faculty Director of the Master of Finance program at the MIT Sloan School of Management. She is also a managing partner with East Horizon Investments in Cambridge, MA. She has over two decades of experience in investing, asset allocation, risk management, and client service. Dr. Rao’s previous roles include: portfolio manager at MFS Investment Management, managing global long-short portfolios and co-director of quantitative equity research; associate partner and director of quantitative equity research at Wellington Management Company, managing over $4 billion in global equity portfolios on a team responsible for $15 billion in client assets; senior vice president at Liberty Financial Companies, managing over $1 billion in global and international equity/balanced mutual funds and serving on
the firm’s investment policy committee; senior research analyst at Fidelity Management & Research Company and vice president at Kidder, Peabody & Co. in New York.

She has served as a president of the Society of Quantitative Analysts, on the editorial board of the Financial Analysts Journal, on the board of trustees of the Research Foundation of the CFA Institute, and as Assistant Professor at the University of Illinois at Urbana-Champaign. Dr. Rao holds a Ph.D. in Finance and Accounting from the University of Rochester, an MBA from the Indian Institute of Management, Ahmedabad, and a BA in Economics from Delhi University’s St. Stephen’s College in India. In her spare time, she enjoys travel, practicing yoga and organic gardening.

Deniz Sezer is an associate professor at the University of Calgary, Department of Mathematics and Statistics. She obtained her Ph.D in Operations Research at Cornell University. She spent three years at York University as a postdoctoral fellow prior to joining the University of Calgary. Her research is in probability theory and stochastic processes, in particular, Markov processes and applications.

Tina Singh was the Founder and CEO of at TS Capital, LLC and in 2009 and raised $11 billion for clients through (CEF) closed-end funds, (MF) mutual funds and (UIT) unit investments trust over 6 years. She ran third-party transaction business at Merrill Lynch including CEFs, (ETF) exchange-traded funds and UITs equating to over $250 million in annual revenue. She was responsible for client relationship management and creating the infrastructure to support an advisory business.

Singh managed the efforts of TS Capital and raised $7.5 billion in CEFs in less than three years, raised one of the five largest CEFs in history, the DoubleLine Income Solutions Fund (XDSLX), which also ranks as the second largest fixed-income fund. TS Capital was ranked as 1st largest third party distributor of CEFs based on assets raised since 2010, and ranked as the 4th largest overall distributor of CEFs based on assets raised since 2010. TS Capital raised over $2 billion in MF assets since 2010.

Singh founded Beresford Capital, LLC in 2016 to focus on assisting clients with capital raising and growth strategies to achieve corporate goals. Ms. Singh believes that; “Execution and experience is key to success; solid execution while understanding plans need to be fluid with markets and regulatory change.”

Elizabeth Smith has a passion for and expertise in imaging, mathematical modeling and statistical data analysis. She is currently a Senior Data Scientist at Orbital Insight, Inc., a geo-spatial big data company that quantifies socio-economic trends through artificial intelligence-driven analysis of satellite imagery. Elizabeth is Orbital Insight’s Lead Data Scientist (DS) for its Consumer Products Vertical, a suite of products designed to provide intelligence into micro-
and sector-level traffic patterns and inflections at US retailers and malls. The signals inform investment theses, and contribute to alpha signals and risk management strategies for both fundamental and quantitative investors. As the DS lead, she directly shapes data products by developing and applying novel data-processing strategies and features. She also informs data-driven product development by developing and monitoring key performance metrics and performing and/or advising ad-hoc statistical data analysis as needed.

Elizabeth earned a Bachelor of Arts degree in physics at Pomona College and a doctorate in biophysics at the University of Wisconsin. She received a training fellowship and spent a year doing research at the National Institutes of Health following her undergraduate studies. After receiving her Ph.D., Elizabeth worked as a Postdoctoral Research Fellow at UC San Francisco. During her tenure there, she published a dozen journal articles, presented at national conferences and was featured in the New York Times, The Huffington Post and Discovery.

Kim Weston is an NSF postdoctoral fellow at the University of Texas at Austin's mathematics department. She completed her Ph.D. in 2016 with Dmitry Kramkov at Carnegie Mellon University. Kim is interested in mathematical finance and stochastic analysis. Her current interests include determining which financial models are consistent with basic economic principles. She will join the Rutgers mathematics department on the tenure-track in 2018.

Karyn Williams joined Two Sigma Investments in July 2016. As part of her responsibilities, Ms. Williams designs novel technology and evaluative techniques in order to help investors meet their goals. Prior to joining the firm, Ms. Williams served as Head of Insurance Investments and then as Chief Investment Officer at Farmers Group, Inc., where she was responsible for all insurance and pension-related investments, and was a member of the Senior Leadership Team. Prior to this, Ms. Williams held various positions within Wilshire Associates for 12 years, including Senior Consultant and Head of Total Fund Analytics. Ms. Williams earned a bachelor’s degree in economics from Arizona State University and a PhD in finance from the Arizona State University W.P. Carey School of Business. She is an active speaker, leader, and board member in the investment community and, throughout her career, Ms. Williams has helped organizations modernize their investment programs across the investment value chain.

Jia Ye is a partner and senior member of the investment team at First Quadrant. She is responsible for the development, management, and growth of equity products. Prior to her current role, she developed equity and global macro strategies and managed global market neutral equity products. She spent five years as the director of trading and trade research, and had been involved in various strategic initiatives of the firm. She received her PhD in finance and business economics and MS in applied mathematics from the University of Southern California. She has published articles in various journals, including research on portfolio
construction, equity management and tax-efficient investing.

Thaleia Zariphopoulou is the holder of the Presidential Chair of Mathematics and the V.H. Neuhaus Professorship of Finance at the University of Texas at Austin. Previously, she was the Laun Professor at the University of Wisconsin, Madison and from 2009-2012, the first holder of the Oxford-Man statutory Chair in Quantitative Finance at the University of Oxford.

Her area of expertise is Financial Mathematics and Stochastic Optimization. She has published extensively in the areas of investments and valuation in incomplete markets. She has received a Sloan Fellowship and in 2012 she was elected SIAM Fellow. In 2010, she delivered the 5th Ladyzhenskaya Lecture and in 2014, she was an invited speaker at the International Congress of Mathematicians in Seoul.

She has served very actively the community of Financial Mathematics. She sits on the editorial board of eleven academic journals and monograph series, and she is the Editor of the SIAM Series in Financial Mathematics. She has served in various prize committees and panels. She has also been the Vice-Chair (2007-2010) of the SIAG Activity Group in Financial Mathematics and Engineering, and has served as Vice-President (2004-2006) and President (2006-2008) of the Bachelier Finance Society.

Yuchong Zhang is currently a term Assistant Professor in the Department of Statistics at Columbia University. She received her Ph.D. in Applied and Interdisciplinary Mathematics from the University of Michigan in 2015. Her general areas of research include mathematical finance, stochastic control and applied probability. She has published several papers on fundamental theorem of asset pricing and optimal investment problems under model uncertainty and/or transaction costs. Her most recent research interest lies in mean field games and its interaction with economics. She was the winner of the 2016 SIAG/FME Conference Paper Prize.

Anjun Zhou has over 17 years of investment experience. She is currently responsible for leading the Multi-Asset Research Group at Mellon Capital for the design and development of investment strategies and solutions across asset classes.

Prior to Mellon Capital, Anjun was Executive Director at Morgan Stanley, responsible for portfolio management and product development for its asset allocation clients. Prior to Morgan Stanley, she was Vice President at Deutsche Asset Management and Principal at State Street Global Advisors.

Anjun has authored publications on real asset investing, volatility modeling and innovative approach to stock selection. Anjun is quoted for her asset allocation expertise in professional publications and on media.

Anjun earned her Ph.D. in Finance from the University of Illinois at Urbana-Champaign, and a B.A. in Business Administration from Peking University.