Thought Leaders in Data Science and Big Data Analytics
Location: 202 South Hall
Time: 2-4 pm, Mondays
Date: April 4, 2016

Next generation data-driven financial portfolio analytics
By
Dr. Jeffrey Bohn
Chief Science Officer and Head, GX Labs
State Street Global Exchange

Abstract:

Financial portfolio analysis has been hampered in the past by inconsistent methodologies across asset classes, lack of relevant data and inadequate computational tools. Today new high-performance computing tools together with a deluge of new (and more comprehensive) data create an environment in which financial portfolio analysis—particularly risk assessment—can be vastly improved to facilitate much more effective portfolio management. This presentation will highlight a new generation of portfolio-analysis tools under development at State Street GX Labs that take advantage of a range of new computing resources, data and methodologies. More standard portfolio analysis can now be augmented with data-driven approaches such as latent-factor modeling, extensive simulations, machine learning applied to text and deep learning. These topics and the associated use cases will be discussed.

3.	Short biography:

Dr. Bohn is Chief Science Officer and head of GX Labs (located in San Francisco) at State Street Global Exchange. In addition, he is an affiliated researcher at U.C. Berkeley's Center for Risk Management Research.

Prior to setting up GX Labs, he established the Portfolio Analytics/ Valuation Department within State Street Global Markets Japan in Tokyo. (He is fluent in Japanese.) He previously ran PWC Japan's Risk/Regulatory Financial Services consulting practice. Other past appointments include CEO, Soliton Financial Analytics in Hong Kong; Head, Portfolio Analytics/Economic Capital at Standard Chartered Bank in Singapore; General Manager, Financial Strategies at Shinsei Bank in Tokyo; Head, Moody's KMV's Global Research.

Dr. Bohn has published widely in the area of credit risk. He co-authored with Roger Stein Active Credit Portfolio Management in Practice (Wiley, 2009). Occasionally, he teaches at U.C. Berkeley, Tokyo University and the National University of Singapore.