Quantitative Research Opportunities in JPMorgan

By
Dr Shen Ning, Managing Director, Head of Quantitative Research Asia Pacific, JPMorgan

Date: 17 October 2012, Wednesday
Time: 3.00pm to 4.30pm
Venue: SPMS - LT3 (SPMS-03-02)
Host: Asst. Prof. Cheong Siew Ann

Abstract

We’re proud of our firm’s 200-year history and our well-established reputation for doing first-class business in a first-class way. Today’s markets have made our Quantitative Research function more important than ever before. We need well-rounded quant professionals who can understand and analyse the numbers. Working strategically across the business, you’ll play a critical role in shaping J.P. Morgan’s thinking. We have attractive opportunities for interns – the high quality of internship projects are often used in Masters or Doctoral theses. Be part of it.

Quantitative Research is an expert modelling group at J.P. Morgan and an unchallenged leader in financial engineering, derivatives modelling and risk management. Focusing on product innovation, hedging and control, the group works with traders, marketers and risk managers across all geographical regions and asset classes.

The Quantitative Research team develops and maintains sophisticated mathematical models, cutting-edge methodologies and infrastructure that are used to value and hedge financial transactions, ranging from flow products to complex derivatives. It develops portfolio risk measurement methodologies as well as works on models for economic capital, and credit and market risk exposures.

Your role in Quantitative Research will be varied. It could include developing mathematical models for pricing, hedging and risk measurement, or supporting trading activities by explaining model behaviour or implementing risk measurement and valuation models, to name just a few.

With a team of over 350 Quantitative Research professionals across 5 continents, J.P. Morgan provides a truly unique global platform.