

COMPUTER SCIENCE RESEARCH SEMINAR

Application of Engineering in Finance

Atul Pawar
Goldman Sachs

Friday, November 3rd, 2017 at noon in room R15, Engineering Building

Abstract: This talk is centered around my career, challenges and opportunities. I will focus on my journey as an engineer on Wall Street and my transition to Quantitative Risk Management. I will also touch upon situations that arose and my experiences during the 2008 financial crisis. The hurdles faced by the financial industry then and how technology has played a central role in shaping the industry. Financial industry offers various opportunities that range from Core infrastructure, Systems, Databases, Quantitative algorithms for trading, Risk management, Mathematical pricing solutions, Cyber security and many others. I plan to highlight various challenges the finance industry faces today and how Computer Science/Engineering is at the epicenter for providing core solutions. Advent of new technologies and Fintech are fundamentally changing the way industry works. I plan to talk about the impact of technologies such as Blockchain, Hadoop and various other big data frameworks in finance.

Bio: Atul Pawar is a Vice President of risk management at Goldman Sachs' Global Securities Services, where he focuses on Prime Brokerage and Execution and Clearing clients. In this role, Atul oversees risk in portfolios with various asset classes, such as equity indexes, commodities, fixed income, and foreign exchange. He also interacts with clients on a daily basis to address their questions and concerns regarding risk exposure. Prior to joining the risk team, Atul was a member of Goldman Sachs' Strategies group where he led the effort of building portfolio analytics and stress tests to measure market and liquidity risks. As a quantitative strategist, he worked with "Financial" engineers with backgrounds in Computer Science, Electrical Engineering, Mathematics, and Physics. His team built advanced analytics for various businesses using modern engineering quantitative tools. Aside from Clearing Risk management, Atul is also product manager for Goldman Sachs' Risk Analytics Initiative, which will be part of GS marquee offering for clients. Atul holds a Master of Science degree in Computational Finance from Carnegie Mellon University and a Master degree in Computer Science with specialization in bioinformatics from Binghamton University. As part of his master's research, Atul focused on the use of machine learning techniques and neural networks in the field of bioengineering. He did his undergraduate studies in Computer Engineering at Pune University, India. Atul is also a member of the Computer Science IAB at Binghamton University. Atul is an avid Badminton, Tennis, and Table Tennis player. He enjoys traveling and biking. He is a technology enthusiast who likes to keep up with the latest trends and has competed in several programming challenges. He is interested in mobile technology and has a startup focusing on fitness solution offered via app.

Co-sponsored with GSO and partially paid for by student activity fees.

Pizza will be provided!