UCLA Anderson School of Management

A Fischer Black Memorial Foundation Event

How I Became a Quant: Los Angeles

Virtual Panel

Thursday, November 4, 2021

4:00 – 5:15 p.m. PDT

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Registration is required.

This annual event is a panel discussion on careers in quantitative finance. Industry veterans will discuss their experiences, the current economic climate and career paths in finance and data science.

Panelists

Ananth Madhavan, Ph.D.

Global Head of Research for ETFs and Index Investing, Blackrock; MFE Advisory Board Member

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Tanvi Arora ('15)

VP, Customer Analytics, Morgan Stanley

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Raffi Babian ('11)

Director, S&P Global

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Gregg Berman

Director, Market Analytics and Regulatory Structure, Citadel Securities; MFE Advisory Board Member

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Moderated By:

Abhesh Kumar ('20)

Class of 2020 President, UCLA Anderson Master of Financial Engineering Program

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Presented By

Master of Financial Engineering

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Panelists Information

Moderator: Abhesh Kumar is the Head of RegTech Product Strategy at Securrency, Inc. Prior to that Abhesh held executive roles over 15+ years in the financial services and TMT industries across Asia-Pacific. In these roles, Abhesh regularly advised C-suite leaders at capital market firms, government and regulatory agencies and sovereign wealth funds on a wide range of business issues covering investments, innovation and public policy. Abhesh earned his Masters of Financial Engineering from UCLA Anderson and MBA in Finance from MIT Sloan, and holds BS in Computer Science and Masters in Public Administration from National University of Singapore.

Tanvi Arora is a Vice President of Analytics & Data within Wealth Management team of Morgan Stanley. She has 10 years of industry experience and in her current role, she leads model development and analytics for marketing, sales, and servicing of MS at Work (stock plan) business. She develops strategies for asset retention by offering cross-sell and up-sell opportunities to clients. Tanvi is also responsible for net new asset attribution at various touchpoints across the customer lifecycle for all MS @ Work products. She derive insights using prescriptive analytics to support senior leadership at MS to explore new product ideas. Tanvi holds a Master's degree in Financial Engineering from University of California, Los Angeles and an MBA from IIM in India. In her free time, Tanvi is actively volunteering with Big Brother Big Sister and is a Big to a 9-year old Little. She also volunteers her time mentoring Graduate students seeking job opportunities in the market.

Raffi Babian is the Director of Index Management at S&P Dow Jones Indices (SPDJI). Raffi has over 10 years of industry experience as a quantitative researcher, focusing on building multi-asset factor risk models, risk analytics, quantitative portfolio construction, and index research and calculation. At SPDJI, Raffi oversees a global team of equity index managers responsible for research and production of SPDJI indices, including high profile US-core indices, such as the S&P 500®, select sector, dividend, ESG, factor, & thematic indices. Prior to joining SPDJI, Raffi worked at Charles River Development in Boston and Wilshire Associates in Santa Monica. Raffi holds a Master's of Financial Engineering Degree from UCLA Anderson, a Master's of Science in Electrical Engineering from University of Southern California, and a Bachelor's of Science in Electrical Engineering from Cal Poly Pomona. Raffi also holds an FRM certification.

Ananth Madhavan, PhD*,* Managing Director, is Global Head of Research for ETF and Index Investing at Blackrock, Inc. He is responsible for advancing thought leadership and innovation for iShares through research and analytics. Dr. Madhavan's service with the firm dates back to 2003, including his years with Barclays Global Investors (BGI), which merged with BlackRock in 2009. At BGI, he was the Global Head of Trading Research and Transitions and CEO of BGI's affiliate broker. He also worked closely with the alpha and trading teams to design and implement trading strategies to capture short horizon market opportunities. Prior to joining BGI, Dr. Madhavan was a Managing Director of Research at ITG and a member of the firm's management and executive committees. Previously, he was the Charles B. Thorton Professor of Finance at the Marshall School of Business at the University of Southern California and an Assistant Professor of Finance at the Wharton School of the University of Pennsylvania. Dr. Madhavan earned a BA degree from the University of Delhi, MA degree from Boston University, and a PhD in economics from Cornell University.

Gregg Berman, Dr. Berman is director of the market analytics and regulatory structure unit of Citadel Securities in Chicago (2016-Present) where he focuses on utilizing data and analytics to better inform on a host of advanced topics at the crossroads of market structure, rules, and regulations. Dr. Berman is an active participant on several advisory boards, including the Economics Advisory Committee of FINRA, the Advisory Board of the Financial Information Forum, and the Advisory Committee for the U.S. SEC's Consolidated Audit Trail. From 2009 to 2015 Dr. Berman served at the U.S. Securities and Exchange Commission in Washington, DC, where he established and was associate director of the office of analytics and research in the division of trading and markets. Dr. Berman covered a wide array of areas with a particular focus on market structure data, analytics, and associated rules and regulations ranging from development of the Consolidated Audit Trail to the Volcker Rule to the new regime for Security-

Based Swaps, and a new framework for the evaluation of Exchange-Traded Products. Dr. Berman was also a founding partner of New York-based RiskMetrics Group where he primarily served as its head of the risk business (1998-2009). Dr. Berman's responsibilities covered the development of advanced Value-at-Risk Methodologies, global market-risk datasets, and the creation of novel riskmeasurement platforms and analytics used globally by hundreds of international hedge funds, asset managers, regional banks, and central banks to measure and manage firm-wide, cross-asset-class market risk. Dr. Berman is a physicist by training (nuclear astrophysics) and holds degrees from Princeton University (Ph.D. 1994, M.S. 1989), and the Massachusetts Institute of Technology (B.S. 1987).