

Physics Colloquium

September 23 (Thursday) 4:00 to 5:00 pm
Room 139, Fisher Hall

What Physicists Do On Wall Street?

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Quantitative Services/Global Energy Markets
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Abstract:

Recently, there has been an increasing interest of hiring Physicists, particularly, in the areas of Financial and Commodity Markets. The roles and challenges of Physicists in these Markets will be discussed.

Biography:

Work Experience:

- Deloitte & Touche, 2002 - Present
Global Energy Markets
Manager of Quantitative Services Group
- Texas Utility (TXU), 2001- 2002
Energy Trading
Manager for Structuring Product and Risk Management
- Pacific Gas & Electric (PG&E), 2000 - 2001
Energy Trading
Senior Quantitative Analyst for Risk Management
- Columbia Energy Group, 1998 - 2000
Corporate Internal Audit
Senior Audit Consultant
- Argonne National Laboratory, 1995 - 1997
Chemical Technology
Postdoctoral: Structure of Lithium
Conducting Polymers
Group Leader: Dr. Larry A. Curtis

Education:

- M.S. in Computational Finance, 1997,
Carnegie Mellon University
- Ph.D. in Computational Solid State Theory,
1995,
Michigan Technological University
Dissertation: Study of Dissociative
Hydrogen Adsorption on
Lithium Oxide Terraces
and Steps
Advisor: Dr. Ravi Pandey
Co ñ Advisor: Dr. S.-W. Tam (Argonne
National Laboratory)
- University of Erlangen-Nuerenberg,
Germany, 1988 - 1990
Theoretical Chemistry
German Academic Exchange Student:
Electronic Structure of Polymers
Group Leader: Prof. Janos Ladik.
- B.S. in Physics, 1986,
Institute Technology of Bandung, Indonesia

Publications:

There are about 12 publications which have been published during my research work.