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Financial Engineers (FE) support the trading groups through quantitative problem solving, trading strategy formulation and back-testing, statistical analysis, and pricing of financial derivatives. CTC recognizes the vital role of FEs in a dynamic trading environment and the value of integrating FEs directly into our trading operations. FEs will have the opportunity to work closely with traders and must be able to function effectively when challenged by the pressure of working close to the tip of the spear.

September 29, 2014 5:00-6:30 p.m. 127 Hayes-Healy Center

Pizza and beverages provided by the Chicago Trading Company.

Speaker:



Greg Sobczak, PhD

Dr. Greg Sobczak is the Head of Financial Engineering at Chicago Trading Company. He is a 1995 graduate of the University of Notre Dame, earned a Masters in financial mathematics from the University of Chicago, and a PhD in astrophysics from Harvard University.

Dr. Sobczak has 13+ years of experience in the options market-making industry.

This lecture is organized by the Department of Applied and Computational Mathematics and Statistics , University of Notre Dame and the Chicago Trading Company, Chicago, IL.



