

THE SIAM STUDENT CHAPTER OF CITY TECH PRESENTS A TALK
BY

Dr. Veronica Mejia Bustamante

On March 18th, 2020 Virtually via Zoom FROM 1:00-2:00 PM.

Meeting ID: 586 526 2264 and Passcode: SIAM2021

The talk is on

“Applications of Data Science to Finance: is the model too good to be true?”

“in this very broad session we will discuss some examples of areas where data science and machine learning methods can be applied to solve real problems in financial markets. While we can always define very reasonable models to explain market phenomena, sometimes the results may be too good to be true. We will cover some details of when the fit can go wrong and discuss ways to avoid the pitfalls.”



Dr. Bustamante received her Bachelor’s Degree from Emory University, a dual major in Economics and Mathematics. She earned a Master’s in Mathematics and completed her PhD in Applied Mathematics from Emory University in 2013. Dr. Bustamante has worked as a mathematician in industry since completing her doctoral degree, starting her career at Intel Corporation working in device modeling and engineering, later transitioning to market sizing and forecasting. Veronica has been in the financial services industry for the past six years, working in different areas of banking, from regulatory stress testing to fixed income index research. She is currently a research analyst in quantitative fixed income at J.P. Morgan Chase.