

SEMINAR NOTICE

Topics in Financial Mathematics Applied Math & Statistics 550.747

Date: October 20, 2009
Time: 1:30pm – 2:20pm
Place: Whitehead 304
Homewood Campus
Johns Hopkins University

Speaker: Boriana Handjiyska, CFA
Morgan Stanley

Title: Hedge Fund Portfolio Analytics: Practical Applications

Summary:

The talk will describe ways in which hedge funds use analytics to run their business. This will include the functions of portfolio management, risk management, the CFO, and marketing/investor relations.

Boriana is a member of the Portfolio Analytics Team at Morgan Stanley, and provides performance and risk analytics to hedge fund clients, joining Morgan Stanley in 2006. For 2 years prior to her MS position, she was an analyst at CIBC (Canadian Imperial Bank of Commerce) with the credit portfolio management team (for managing corporate credit portfolio exposure).

Ms. Handjiyska has an M.A. in Economics from Johns Hopkins and a B.A. in Economics from Bard College. She holds the Chartered Financial Analyst designation and is a member of the CFA Institute and the New York Society of Security Analysts.