

Arnab Banerjee

Arnab brings 18+ years' experience in risk analytics, quantitative research, financial modeling and portfolio management.

Arnab is currently involved in research and product development efforts for Axioma Inc., the leading provider of enterprise risk management, portfolio management, and regulatory reporting solutions for Institutional Investors. As Product Manager – Research & Product Development, he leads new product development projects involving existing and new Axioma risk models. He is also responsible for creating the product vision for Axioma, by interacting with clients and understanding their analytic requirements for risk measurement, portfolio construction, stress testing, back-testing and performance attribution.

Previously, Arnab worked as an independent consultant with Institutional Investors and buy-side firms in developing customized risk management tools & analytics. He also provided guidance on the best practices for risk management and measurement to clients.

Before that, Arnab was in charge of developing new ideas around equity risk modeling and portfolio construction at MSCI Barra (Morgan Stanley Spin-off). As Vice President, Product Development, Arnab worked with the research, sales, and marketing teams to execute and promote a global risk model development strategy.

Arnab also worked in Wall Street for a number of years as quantitative analyst and researcher in trading strategy development, alpha model research and portfolio construction across different asset classes.

Arnab has an Executive Doctorate in Business Administration from Georgia State University, MS in Financial Engineering from Columbia University, New York, and BS in Electrical Engineering from College of Engineering, Guindy (India). Arnab also received an FRM (Financial Risk Manager) certification from GARP.