

JD Opdyke is a senior data scientist of over 30 years in the investment and risk analytics space. He has strong and extensive experience across major financial verticals (capital markets (exotics/complex derivatives products, sovereign wealth fund, venture capital), banking (corporate, retail mortgage, credit card), insurance (enterprise portfolio risk)), as well as decades of data science expertise as a consultant. JD has built and led several senior quant teams, published 14 peer reviewed journal papers and book chapters, several of which were voted 'Paper of the Year' by panels of experts, and has recently written a financial portfolio risk monograph currently under editorial review. He is a frequently invited speaker/presenter at top quant and risk conferences globally.

Most recently JD was Chief Analytics Officer and Senior Managing Director at Sachs Capital Group Asset Management where he hired and lead a team of senior modelers to optimize the construction and allocation of SCG's equities-based complex derivatives portfolios. He also derived the firm's IP for transforming discrete, infrequent "looks" into continuous time series and robust, oracle-property parameter estimates for forecasting and fully systematic multi-period alpha capture. JD came to SCGAM from the Abu Dhabi Investment Authority (ADIA) where he was quant lead in a rapidly growing alpha factory. Prior to that, he was Head of Enterprise Risk Analytics at Allstate, where he was responsible for modeling and estimating enterprise-level economic capital for the firm's entire portfolio, across all risk silos and business lines. JD held a similar role at GE Capital and has consulted to numerous banks and financial organizations, including Barclays Capital, Wells Fargo, American Express, Northern Trust, and Deloitte Consulting.

JD earned his Bachelor's, with honors, from Yale University, his Master's degree from Harvard University where he was awarded two paid, competitive Fellowships, and he completed a post-graduate fellowship in MIT's graduate mathematics department as an Advanced Study Fellow. He serves as review editor of several journals, including Artificial Intelligence in Finance.