JD Opdyke, Professional Bio (2023):

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JD Opdyke is a senior investment and risk analytics quant of over 30 years and is currently Chief Analytics Officer and Senior Managing Director at Sachs Capital Group Asset Management. Here JD has built and leads a team of senior modelers developing and implementing advanced analytical methods to optimize the construction and allocation of its equities-based complex derivatives portfolios and maximize their risk-adjusted returns. He also derived the firm's IP for transforming discrete, infrequent "looks" into robust, continuous time series for forecasting and material, multi-period alpha capture.

JD has strong and extensive experience across major financial verticals (capital markets (complex derivatives/structured products, sovereign wealth fund, venture capital), banking (corporate, retail mortgage, credit card), insurance (enterprise portfolio risk)). He 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 is a frequently invited speaker and presenter at top quant and risk professional conferences globally. He came to SCG Asset Management 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 as Managing Director, Head of Modeling for Operational Risk and Enterprise-level Economic Capital estimation, aggregation, and allocation. Earlier in his career, he was a senior consultant to numerous banks and financial organizations, including Barclays Capital, Wells Fargo, American Express, Northern Trust, Deloitte Consulting, and venture capital and economic consulting firms, where he developed and implemented both investment algorithms and quantitative risk analytics models.

JD earned his undergraduate degree, with honors, from Yale University, his Master's degree from Harvard University where he was awarded both a Social Policy Research Fellowship and a Kennedy Fellowship, and he completed a post-graduate fellowship in MIT's graduate mathematics department as an Advanced Studies Program Fellow. He serves as review editor of several journals, including Artificial Intelligence in Finance.