

J.P. MORGAN CHASE AND COLUMBIA COMSW4156

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J.P.Morgan

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Quick Introduction



Head of Architecture for
Macro @ J.P. Morgan



Software Engineer



Strava addict



Motivation

Why is this course one of the most important *experiences* of a computer science education?

- 1 Software is [still] eating the world
- 2 Producing beautiful product is intensely rewarding
- 3 ... but not without its challenges

Agenda



Electronic Trading Introduction

Engineering Challenges

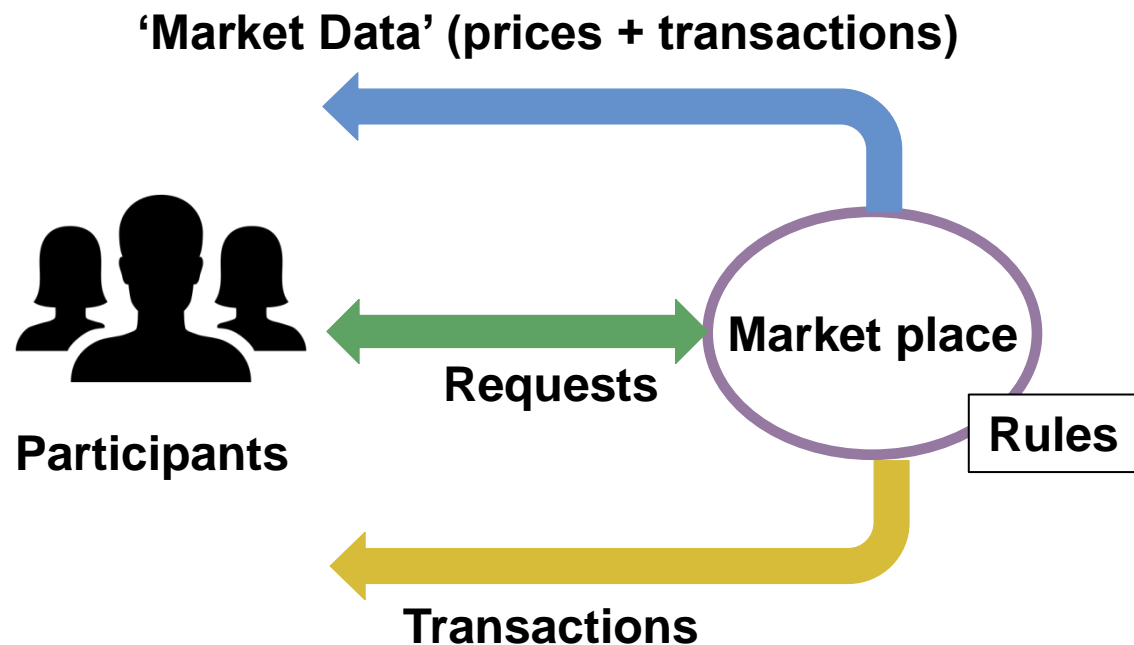
Rewarding

Group Project

Electronic Trading: Markets

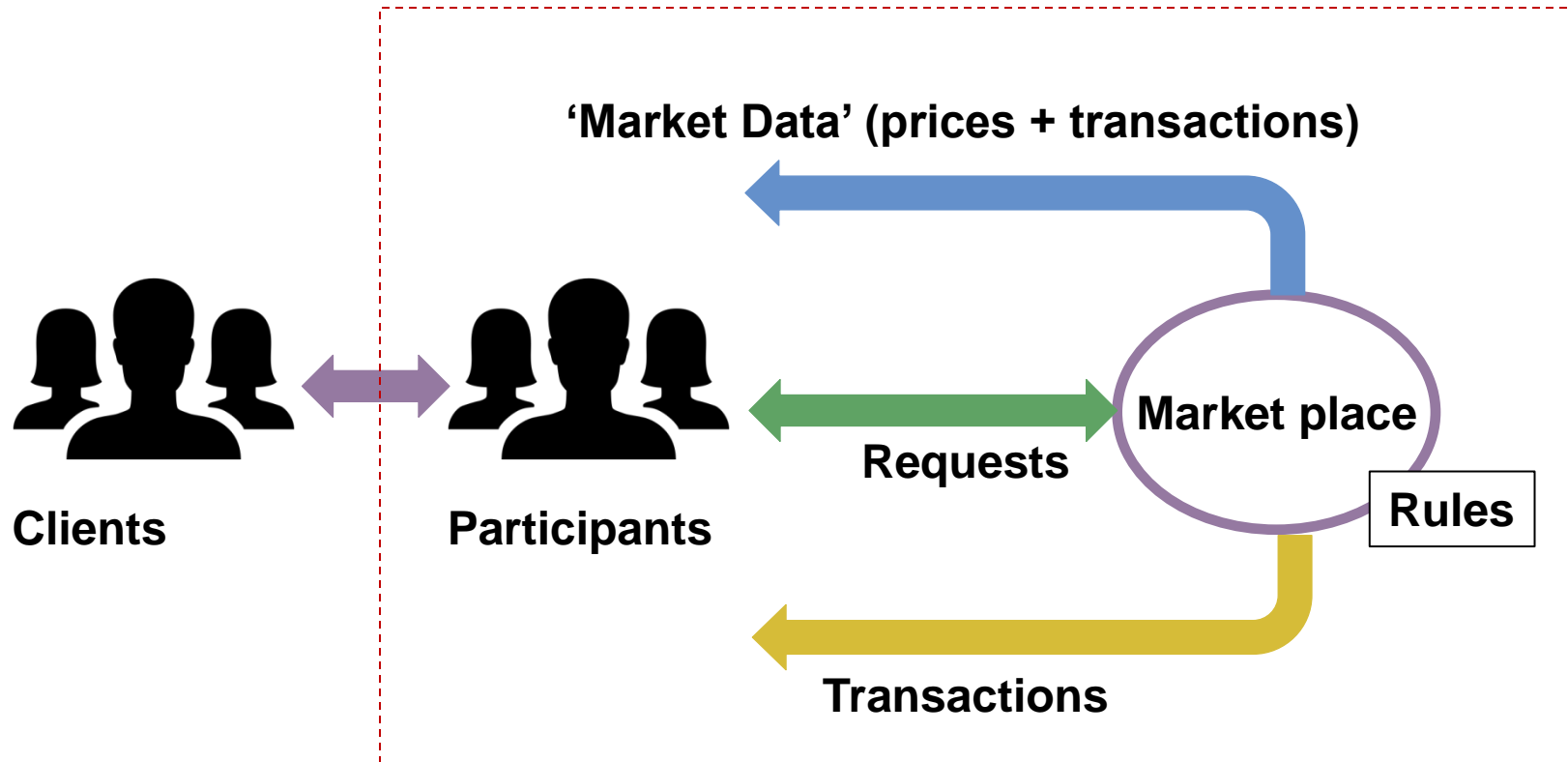
Will convince you that you are *already* trading experts

Market = Structure + Transactions + Participants



Electronic Trading

Capital Markets: manage flow of capital from those with excess to those with productive uses



Agenda

Electronic Trading Introduction

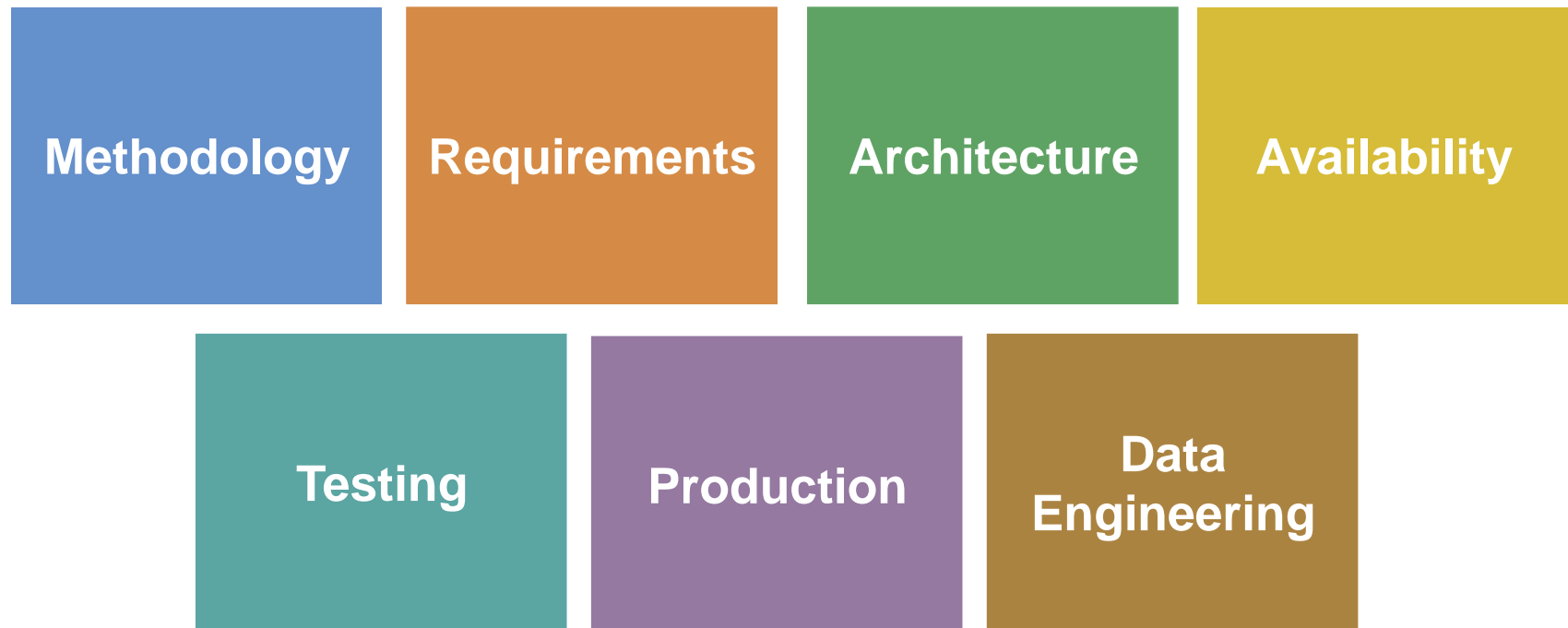


Engineering Challenges

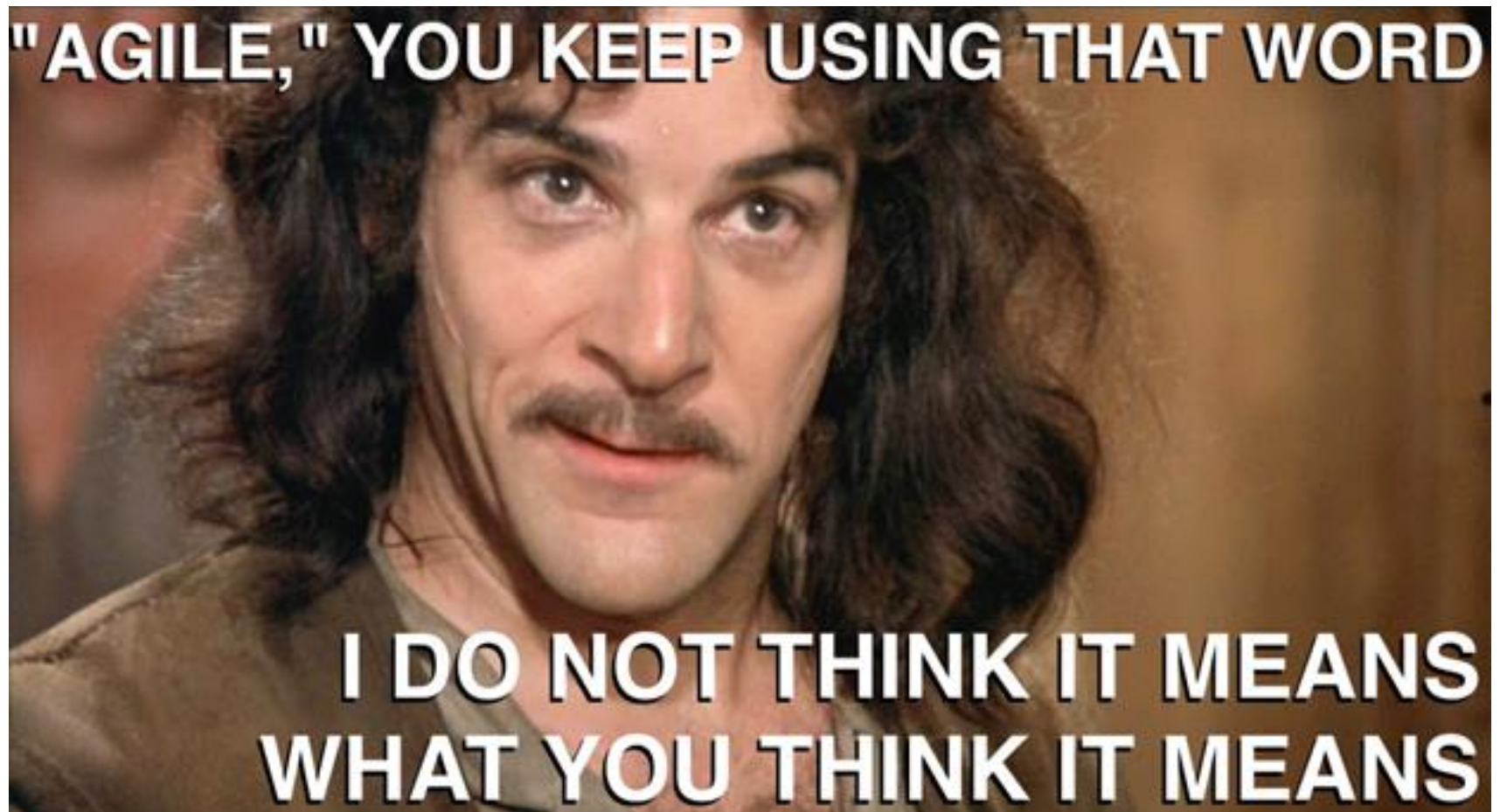
Rewarding

Group Project

Sample Engineering Challenges



Quick word on 'Bad Agile'



Testing

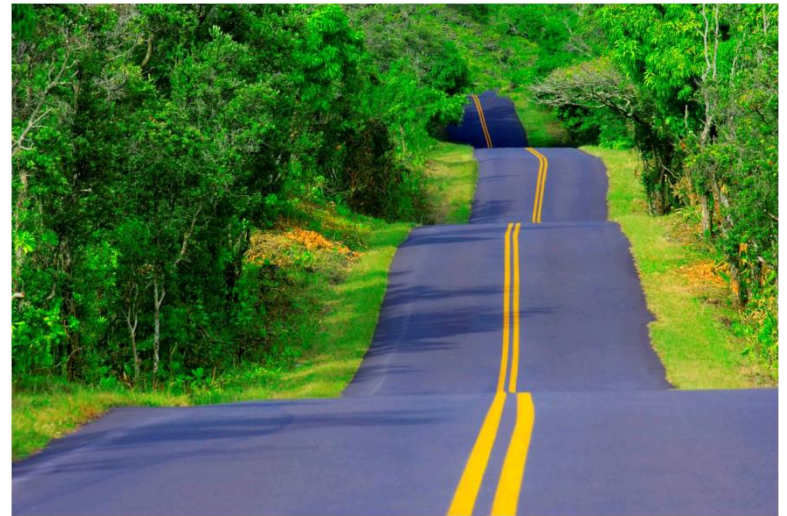


Operations



Welcome to life in software engineering ...

- Touched upon a few topics
- Many many more ...
- Technology and sociology keep evolving



Develop fundamental understanding to apply / tailor to different projects

Agenda

Electronic Trading Introduction

Engineering Challenges



Rewarding

Group Project

Why is it rewarding?

**Interesting Problem
Domain**

Impact

**Engineering
Challenges**

Team

Agenda

Electronic Trading Introduction

Engineering Challenges

Rewarding



Group Project

J.P. Morgan Group Project

J.P. Morgan are supplying a group project with the aim of providing a realistic experience and support/mentoring

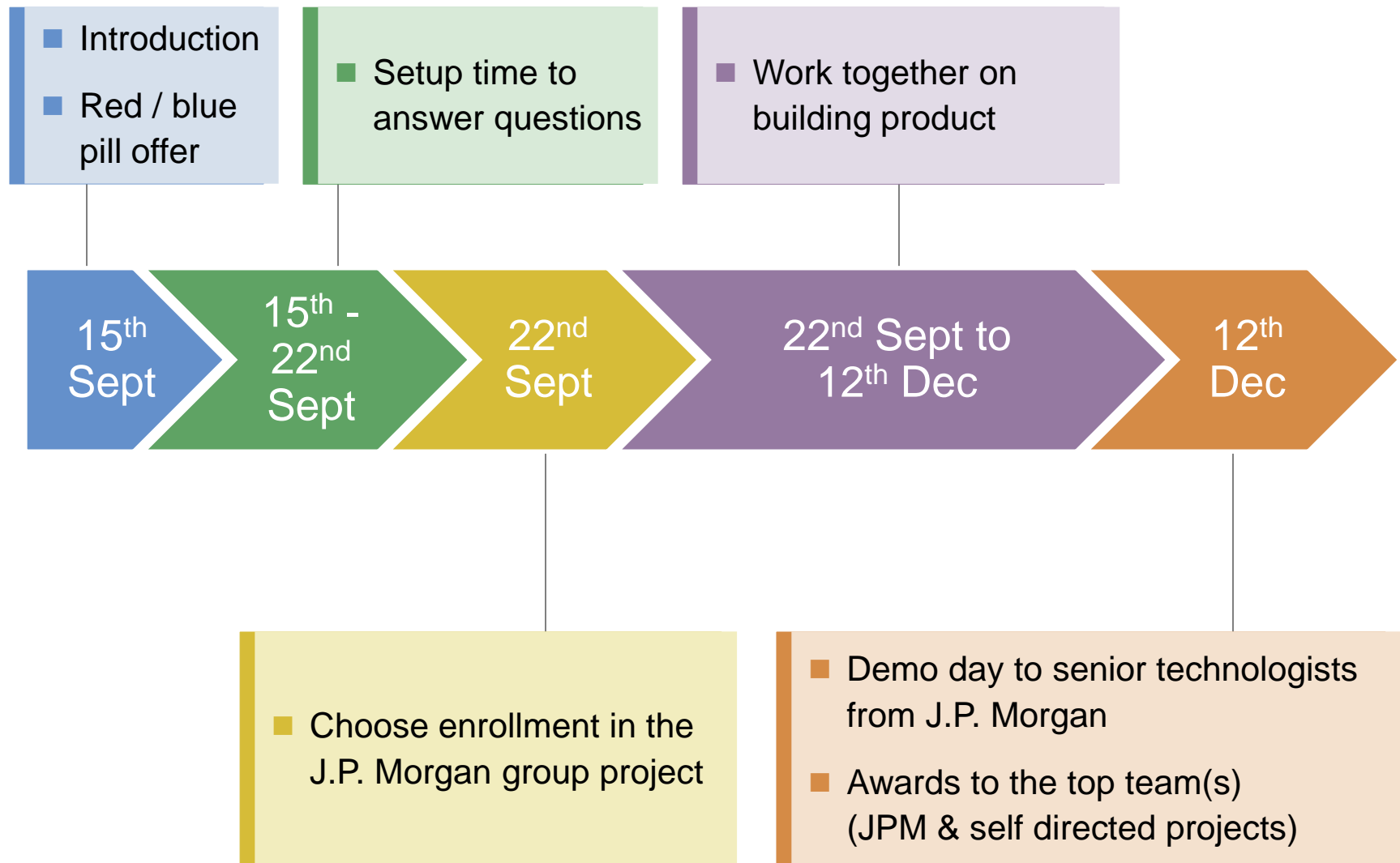
We will Provide

- Electronic trading business problem
- Some source code
- Simulate the customer
- Overview of electronic trading
- Mentoring on software engineering

Experience/Opportunity

- Very realistic experience
- 'Customer' & requirements elicitation
- Learn a problem domain
- 10 weeks to build a solution over 2/3 development iterations
- Build a functional product
- Present to set of senior technologists
- Awards for best project

Key Dates



Questions