

SANTIAGO BARONA

Bendheim Center for Finance ■ 26 Prospect Ave. ■ Princeton, NJ 08540

barona at princeton dot edu

EDUCATION

Princeton University, Princeton, NJ

- Master in Finance candidate (expected graduation: 2014)
- Expected coursework: Asset Pricing, Regression and Time Series, Stochastic Calculus and Advanced Derivatives, Financial Econometrics, Behavioral Finance, Software Engineering

Brown University, Providence, RI

- Sc.B. Applied Mathematics–Economics, Magna Cum Laude, Honors

Wilmott Certificate in Quantitative Finance (CQF)

PROFESSIONAL EXPERIENCE

Oliver Wyman, Financial Services consulting. *Senior Manager*

8 years

- Supervised consulting engagements for banks in Asia-Pacific (Singapore, Australia, Hong Kong, Japan, Thailand, Malaysia), Europe (UK, Spain, Italy, Netherlands, Belgium), and North America (USA, Mexico)
- Specialized in risk management, operations, and technology
 - Multiple risk classes: credit, market, counterparty credit, liquidity, etc.
 - Wide range of topics: default and delinquency, economic capital, credit portfolio modeling, stress testing, inter-risk diversification, operating model design, risk appetite, risk technology, etc.
 - Statistical modeling in a variety of platforms
- Leadership:
 - Head of the Singapore office
 - Chief of Staff of the Finance & Risk practice
 - Chair of the Social Responsibility Committee
 - Head of the Asia-Pacific Environment Task Force
 - Head of the Singapore Social Committee

SKILLS

Languages: Spanish (native); conversational in French, Italian, and Portuguese

Programming: C, R, Matlab, VBA