

Spring 2017 SIPA Capstone Student Application

Last Name	Natarajan
First Name	Janani
UNI	jn2568
Columbia UNI Email	jn2568@columbia.edu
Graduation Date	May 2017 (Spring 2017)
Select your Degree Program:	MIA/MPA
Concentration (if applicable)	Finance & Economic Policy (IFEP)
Specialization (if applicable)	Advanced Policy & Economic Analysis (APEA)
Regional Specialization (if applicable)	N/A
If you are not graduating this spring, is there any special reason why you need to take a Capstone workshop in the spring semester? (i.e. you are in a Columbia dual degree program and will be off campus for all of next year)?	Yes
Please describe your special circumstances. Please note: only MIA/MPA students who will graduate at the end of the spring semester are guaranteed a space on a workshop. All other students are placed only if space permits.	Graduating in Spring 2017
Attach CV/Resume - PDF format and saved as your UNI	jn2568.pdf (28k)
Because many students will travel off-campus at some point during their workshop, students are required to complete a release form to participate in the project. Please complete the SIPA Capstone Workshop release form located in OrgSync available here: **** https://orgsync.com/102464/forms/225086 *** and initial the box below.	JN
Please select your 1st choice Capstone workshop:	Quaternion Risk Management
List all relevant coursework (You may include relevant previous coursework outside of SIPA. If taken in undergrad, please indicate. Please write the course title rather than the course number) and relevant language skills (please specify which language is your first language and then other languages you speak, indicating proficiency).	Fixed Income Portfolio Management, International Capital Markets, Bank Supervision and Regulation, Financial Regulation, Advanced Econometrics, Macroeconomics

Statement of Interest	<p>I am interested in working in Risk Management in Capital Markets. This project will provide exciting opportunity to get hands on practice of thinking about systemic risk in finance and how to develop methods to assess and manage it.</p> <p>My background is in finance and economics. I also have strong econometric skills from MPhil in Economics from Cambridge University and I have applied those skills and techniques at work as an economic analyst with a commodities firm in India. As a part of Fixed Income Portfolio Management course work, I constructed a bond portfolio and am actively managing it for duration and credit risk along with other parameters. I am aware of the major challenges in financial risk through the Bank Supervision and Regulation course where I delivered a detailed report on systemic risks in US financial system and highlighted the vulnerabilities in collateral and derivatives exposures along with ways to evaluate that risk among banks.</p> <p>In this project I am interested in learning more about collateralized exposure calculations and the open source tools used for risk management</p>
Please select your 2nd choice Capstone workshop:	Moody's Investors Service
Please select your 3rd choice Capstone workshop:	Federal Reserve Bank of New York
Please select your 4th choice Capstone workshop:	Meridiam Investments
Please select your 5th choice Capstone workshop:	Morgan Stanley
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