

## Spring 2017 SIPA Capstone Student Application

<b>Last Name</b>	Dewick
<b>First Name</b>	Thomas
<b>UNI</b>	td2425
<b>Columbia UNI Email</b>	td2425@columbia.edu
<b>Graduation Date</b>	May 2017 (Spring 2017)
<b>Select your Degree Program:</b>	MIA/MPA
<b>Concentration (if applicable)</b>	Finance & Economic Policy (IFEP)
<b>Specialization (if applicable)</b>	Advanced Policy & Economic Analysis (APEA)
<b>Regional Specialization (if applicable)</b>	N/A
<b>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)?</b>	No
<b>Attach CV/Resume - PDF format and saved as your UNI</b>	<a href="#">Thomas_Dewick_Resume_1016.pdf (228k)</a>
<b>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: **** <a href="https://orgsync.com/102464/forms/225086">https://orgsync.com/102464/forms/225086</a> *** and initial the box below.</b>	TD
<b>Please select your 1st choice Capstone workshop:</b>	Quaternion Risk Management
<b>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).</b>	Economics of Finance, International Capital Markets, Python programming, R programming, VBA programming, Training the Street, Econometrics (undergrad), HSBC Sales & Trading Internship - Equity Derivatives Desk, Time Series Analysis, Quant 1+2

<b>Statement of Interest</b>	<p>The Quaternion Risk Management capstone fits perfectly with my previous academic and professional experiences and career aspirations. Last summer, I interned on the equity derivatives trading desk of HSBC Hong Kong and am seeking a career in quantitative risk management and trading. Therefore, experience working with IM and systemic risk through Quaternion Risk Management would be invaluable.</p> <p>While at HSBC, I dealt with assessing volatility on equity derivatives, namely index options (both vanilla calls and puts and exotics), as well as products such as variance and volatility swaps. While I have real-world experience dealing with these products, I would be able to gain greatly from academic research experience in systemic risk and quantitative risk management. My background means that I would be in a unique position to both add the most value possible for a student and learn as much as possible. I can leverage my strong basis in advanced quantitative analysis, having taken the Quant series in SIPA and Time Series at GSAS. I also have experience in Python, R, and VBA programming.</p> <p>I am also very excited by the size of the firm. While many other capstones involve huge sprawling organizations such as multi-national banks, I think it would be great to work with a smaller firm such as Quaternion. Working at a 33 person company would give me far more exposure and learning opportunities than the other options.</p> <p>For the above reasons, I believe that the Quaternion Risk Management capstone would be the perfect fit for me.</p>
<b>Please select your 2nd choice Capstone workshop:</b>	Federal Reserve Bank of New York
<b>Please select your 3rd choice Capstone workshop:</b>	United Nations Development Programme (UNDP)
<b>Please select your 4th choice Capstone workshop:</b>	IBM (Market Development and Insights Group)
<b>Please select your 5th choice Capstone workshop:</b>	Crédit Agricole CIB
<b>Last Update</b>	2016-10-24 08:14:34
<b>Start Time</b>	2016-10-24 07:21:18
<b>Finish Time</b>	2016-10-24 08:14:34