**Sunil Bowry**

Professor Sunil Bowry – Head of Computational Finance, IIIMIT, Shiv Nadar University - has over 25 years of experience of the financial markets mostly in the UK. He has worked at top tier investment banks in UK, Germany and the Netherlands, investigating quantitative financial risk management methodologies in both Market and Credit risk. He was involved in discussions with regulators from the UK's FSA on the capturing of high dimensional non-linear risks in large portfolios of interest rate derivatives held by the bank.

In addition Professor Bowry has worked in the modelling of financial derivatives, with emphasis on credit derivatives and structured credit products. The work involved in producing models and calculation techniques for tranches of Credit Derivative Obligations (CDOs) and more exotic variants of structured products including evaluating the jump risk in Credit Proportion Portfolio Insurance (CPPI) and credit risk of Credit Proportion Debt Obligations (CPDOs).

Prior to his work in the Investment Banking arena, Professor Bowry worked for many years in the Software industry, principally working on bank trading room systems.

Current areas of research include financial risk management and models for high frequency price data.