

Aparna Gupta

Professor, Lally School of Management; Director, Center for Financial Studies at Rensselaer Polytechnic Institute

Troy, NY, US

Leading quantitative finance and risk management expert advancing cutting-edge solutions to address risk challenges of the 21st century.

Biography

Aparna Gupta is a professor of quantitative finance and director of the Center for Financial Studies in the Lally School of Management at Rensselaer Polytechnic Institute. She has been the founding director of the MS program in Quantitative Finance and Risk Analytics at RPI, and holds a joint appointment in industrial and systems engineering in the School of Engineering at RPI. Dr. Gupta has also been a visiting researcher at US SEC in Washington DC for three years. Her research interest is in financial decision support, risk management, and financial engineering. She applies mathematical modeling, machine learning and financial engineering techniques for risk management both in technology-enabled network services, such as energy and renewable energy systems, communication systems, and technology-enabled service contracts, as well as risk management in the inter-connected financial institutions and financial markets. She has worked on several US National Science Foundation, US Department of Energy funded research projects in financial innovations for risk management. Currently, she is working to establish a multi-university multi-disciplinary NSF-funded center for research toward advancing financial technologies (CRAFT). Dr. Gupta's research has been published in top quantitative finance and operations research journals, and has been awarded various recognitions, including 2018 best paper award of the Financial Management Association and 2019 best conference paper award at the 17th FRAP Conference. She is the author of the book, Risk Management and Simulation. Dr. Gupta is a member of WFA, FMA, INFORMS, GARP and IAQF, and serves on the editorial board of several quantitative finance and analytics journals. She earned her doctorate from Stanford University and her B.Sc. and M.Sc. degrees in Mathematics from the Indian Institute of Technology, Kanpur.

Areas of Expertise

Quantitative Finance, Risk Management, Financial Engineering, Analytical Methods, Machine Learning, Networked Systems

Education

Stanford University

Ph.D.

Stanford University

M.S.

Indian Institute of Technology (Kanpur, India)
M.Sc. (Integrated)

[Please click here to view the full profile.](#)

This profile was created by [Expertfile.](#)