



Dan Rosen

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Dan Rosen is the Managing Director of Risk and Analytics at S&P Capital IQ. He was CEO and co-founder of R2 Financial Technologies, which was acquired by S&P Capital IQ in 2012. Dan acts as an advisor to institutions in Europe, North America, and Latin America on derivatives valuation, risk management, economic and regulatory capital. In addition, he is an adjunct professor of Mathematical Finance at the University of Toronto.

Dr. Rosen lectures extensively around the world on financial engineering, enterprise risk and capital management, credit risk and market risk. He has authored several patents and numerous papers on quantitative methods in risk management, applied mathematics, operations research, and has coauthored two books and various chapters in risk management books (including two chapters of PRMIA's Professional Risk Manager Handbook). In addition, Dr. Rosen is a member of the Industrial Advisory Boards of the Fields Institute and the Center for Advanced Financial Studies at the University of Waterloo, the Academic Advisory Board of Fitch, the Advisory Board, Educational and Credit Risk Steering Committees of the IAFE (International Association of Financial Engineers), former Regional Director and current steering committee member of PRMIA (Professional Risk Management International Association) in Toronto, and a member of the Oliver Wyman Institute. He is also one of the founders of RiskLab, an international network of research centers in Financial Engineering and Risk Management, initiated at the University of Toronto. Dr. Rosen was inducted in 2010 as a fellow of the Fields Institute for Research in Mathematical Sciences, for his "outstanding contributions to the Fields Institute, its programs, and to the Canadian mathematical community".

Prior to co-founding R2, Dr. Rosen had a successful ten-year career at Algorithmics Inc., where he held senior management roles in strategy and business development, research and financial engineering, and product marketing. In these roles, he was responsible for setting strategic direction, new initiatives and alliances; the design and positioning of credit risk and capital management solutions, market risk tools, operational risk, and advanced simulation and optimization, as well as their application to industrial settings.

He holds an M.A.Sc. and a Ph.D. in Chemical Engineering from the University of Toronto.