Financial Data Professional Institute

The Future of Data-Driven Decisions in the Financial Sector

About the FDP Institute

The World of Finance is rapidly changing. As finance institutions continue to implement quant strategies, the need for data science and machine learning skills continue to grow. The Financial Data Professional Institute (FDPI) was established by CAIA Association to address the growing need in finance for a workforce that has the skills to perform in a digitized world where an increasing number of decisions will be data and analytics driven.

The FDP Credential is the first designation of its kind in the industry in data science for finance professionals to boost and integrate quant knowledge into analysts' skills.

FDP Advisory Board

Mike Chen, Ph.D.
Director Dynamic Equity and Sustainable Investment, PanAgora Asset Management

Dr. Chen is a Director and lead ML researcher at PanAgora. In this role he is responsible for novel ML alpha factor research and model development in the Dynamic team and across the wider Equity group, and daily management of firm's Dynamic portfolios.

Dr. Chen is also the chair of PanAgora's Sustainable Investment team. In this capacity he is responsible for setting the firm's sustainability research and research agenda, thought leadership, and model and product development. Dr. Chen developed a novel ESG portfolio construction framework for which patent has been filed and used firm wide across PanAgora's sustainability products. Dr. Chen's research interests are in the areas of machine learning, ESG, and alternative datasets.

Previously, he was a portfolio manager at PanAgora's Stock Selector team. Prior to joining PanAgora, Dr. Chen was a Portfolio Manager at BlackRock's Scientific Active Equity (SAE) team, where his responsibilities include portfolio management and research into alpha insights for use across the entire SAE platform. While at SAE, Dr. Chen won "Signal of the Year" award for an alternative data signal he researched and developed. Prior to BlackRock, Dr. Chen worked at Google where he was a member of the team that managed Google's fixed income investment portfolio. Dr. Chen started his career at Morgan Stanley in New York where he traded exotic US rates derivatives. While at Morgan Stanley, Dr. Chen researched, developed, and patented a framework that allowed for pricing of derivatives based on two rate curves with dynamic multiplicative spread, one of the first such models on the street. Dr. Chen graduated from the University of Illinois in 2005 with a Ph.D. in Electrical and Computer Engineering and has 14 years of financial industry experience. He has published in leading engineering and applied mathematics journals and had been invited to talk at numerous academic and industry conferences.