Steven Zhu is a SVP/Quantitative Finance Manager in model and regulatory risk analysis at Bank of America based in New York. He joined the bank in 2003 and has worked in various positions, including as director of market risk analytics and head of counterparty credit risk analytics. He started his career in financial industry at Citibank's derivative research in 1993 and worked in the global market derivatives group at both New York and Tokyo office. He is a graduate of Peking University from China. He obtained his Ph.D in Applied Mathematics from Brown University and spent one-year as a visiting scholar at MIT Sloan School of Management.