DR. NOELLE IBRAHIM

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Speaker

Dr. Noelle Ibrahim is a Technical Sales Executive for IBM Quantum. Previously she was Associate Partner and IBM Quantum Industry Consultant for the Banking and Financial Markets industries. She has worked across verticals within the financial services sector, leading major transformational risk initiatives including stress testing and IFS9. She currently works across sectors and industries, bringing an ability to cross-pollinate ideas from multiple sectors to benefit retail banks.

She has worked across verticals within the financial services sector, leading major transformational risk initiatives including stress testing and IFS9. She has also worked in derivatives pricing, including vanilla and exotic options and modelling of cash flows from structured investment vehicles. She also has experience in the Fintech industry where she worked for a start up applying AI to art as an asset class. She has a depth and breadth of experience in quantitative finance, including quantitative models for Value at Risk (VaR), CVaR, Black-Scholes, Exotic Options pricing and back-testing, credit risk models for PD,EAD,LGD and more.

Noelle has a Ph.D. in Applied Physics from Columbia University, specializing in Quantum Monte Carlo methods for modelling classical and quantum systems. She also holds an M.Sc. in Quantum Optics and Condensed Matter Physics from the University of Toronto and a Bachelor's degree in Physics from the University of British Columbia.