

Latinxs and Hispanics in Mathematical Sciences



Carolina Capatto

Complex Securities Valuation Manager, EY (formerly Ernst & Young Global)

Carolina was born and raised in Buenos Aires, Argentina, and that is where she completed a Licenciatura in pure Mathematics at Universidad de Buenos Aires, and a Specialization in Finance at Universidad de San Andrés. Carolina then moved to the U.S. where she completed a M.S. in Mathematical Finance with High Honors at Boston University. Carolina believes that one of the reasons she was able to successfully work with very different groups of people and tackle diverse types of problems was the strong and rigorous foundation that she developed at Universidad de Buenos Aires.

Carolina specializes in valuing complex financial instruments that require advanced mathematical modeling. Carolina has helped her clients with the valuation of multibillion dollar investments in private companies using option pricing models and analyzing market data. She has also provided valuation assistance with numerous complex acquisitions, by valuing different types of contingent payments and analyzing stock compensation awards. She developed and implemented quantitative models using stochastic modeling and other techniques to value derivatives and complex financial instruments. In her work she uses stochastic calculus, probability and statistics. In addition, she has performed data analyses and regression models to value debt and other financial instruments.

At EY, Carolina developed the national valuation data analytics training module and led the training at different offices across the U.S.. Since she joined EY Carolina has served as a member of the Latino Professional Network National Steering Committee and the Los Angeles Office Professional Women's Network Steering Committee. Throughout her career Carolina has been recognized for promoting and modeling diversity and inclusiveness, and leading with empathy.

Carolina's advice for students is: "To anyone out there wanting to work in the industry, I would advise them to develop strong technical and analytical skills as well as strong communication skills. For financial engineering, a strong foundation in stochastic calculus, coding and statistics will be helpful. To develop strong communication skills the teaching experience will be helpful and will come in handy when leading presentations to clients and on the job coaching."

"Hispanic Heritage Month gave me an opportunity to celebrate my culture and the culture of other Latinxs and Latinas. Being an immigrant Argentine woman is the lens through which I experience my life in the U.S. and raise my two daughters together with my husband. It has also provided me an opportunity to pay more attention and learn about the history of the term 'Hispanic' and how it has been used throughout the years."

Lathisms was founded in 2016 in order to showcase the contributions of Latinx and Hispanic mathematicians during Hispanic Heritage Month, which is celebrated in the United States from September 15 and October 15 every year. During this time, we feature/reveal a prominent Latinx/Hispanic mathematician daily. See all the featured mathematical scientists at LATHISMS.ORG.

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