Berent Ånund Strømnes Lunde

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QUALIFICATION SUMMARY

- Certified actuary with strong analytical and technical skills
- Proficiency in combining SAS, R, and C++ for quantitative purposes

EDUCATION

University of Stavanger (UiS)

Stavanger, Norway

PhD in statistics

Sep. 2017 - Present

· University scholarship

University of Bergen (UiB)

Bergen, Norway

MSc in statistics - Financial theory and insurance mathematics

Aug. 2014 - June. 2016

- · Grade A on thesis: Likelihood estimation of jump-diffusions
- · Overall GPA: 3.88/4.0

BSc in mathematics with specialisation in statistics

Aug. 2011 - June. 2014

- · Grade A in Project in Mathematics: Simulation of stochastic differential equations
- · Overall GPA: 3.4/4.0

Hong Kong University of Science and Technology(HKUST)

Hong Kong, China

Exchange Student in the Department of Mathematics

Fall 2013

WORK EXPERIENCE

Tryg Insurance

Bergen, Norway

Actuary

June. 2016 to Aug. 2017

- · Extraction, preprocessing, and analysis of large amounts of data
- · Pricing of products and analysis of customers
- · Presentations of analysis to the business

University of Bergen

Bergen, Norway

Research assistant

Fall 2017

- · Research assistant in the course "Statistical learning" STATLEARN
- · Hosting seminars in the "Kaggle club" at UiB

Teaching assistant in MAT102 - Elementary calculus 2

Spring 2015 and spring 2016

Teaching assistant in STAT220 - Stochastic processes

Fall 2015

Fall 2015

Tekna Bergen, Norway

Crash course lecturer

June. 2015

· Summed up the course MAT102 in a 6 hour long lecture for approximately 150 students

Norwegian armed forces

Elverum, Norway

Compulsory military service

July. 2010 to July. 2011

TECHNICAL SKILLS

Technologies: SAS, R, C++, SQL, Matlab, Java, LaTeX

Software: RStudio, Matlab, MS Excel, TeXstudio, Azure ML Studio, Earnix ML Methods: Classification, Regression, Clustering, Model ensembling, ...

Stat. Methods: Time series, Likelihood estimation, SDE w. jumps, State-space models

AWARDS/COMPETITIONS

Winner AquaHack 2018

March. 2018

IBM, Deloitte, NCE seafood, NCE media, Grieg seafood, Hatch, and Bergen kommune

- · Won the first prize in the technical category at AquaHack 2018. Created and built an algorithm called AquaLens, that applied advanced statistical methods to enhance the value of all collected data, and give smart recommendations after focusing the information. The algorithm was implemented as a live web-service.
- · The prize itself is NOK 30 000

Winner Aktuarprisen 2017

Feb. 2017

From Den Norske Aktuarforening

- · Actuarial prize premiering literature and articles within the actuarial sciences in Norway
- · The prize itself is NOK 25 000

Top 2.5% in Kaggle-competition: WSDM - KKBox's Churn Prediction Challenge

· Team leader of a team organized by the Department of Mathematics at the University of Bergen. We finished in the top 2.5% of all contestants (575 teams). Applied methods such as Bayesian optimization of hyperparameters, gradient boosting, neural networks and model ensembling.

VOLUNTEER WORK AND EXTRA-CURRICULAR ACTIVITIES

Student representative (Mathematical program committee, UiB) Bergen, Norway

· Attained meetings with equal voting rights as the scientific employees July. 2014 - June 2015

Class-leader PÅ-VEI (UiB)

Bergen, Norway

· Led freshmen stat. and actuary students to reflect on their future career

Oct. 2014

Secretary (Mathematical student society, UiB)

Bergen, Norway

· Arranged and wrote minutes, arranged social events

Spring 2012

LANGUAGES

Norwegian - Native

English - Proficiency

German - Intermediate

Mandarin - Beginner