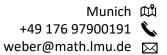
# Niklas Weber





### **Education**

Since 04/2022	<ul> <li>Ludwig-Maximilians-Universität-Munich Doctoral Researcher</li> <li>Research: Computing Systemic Risk Measures with Graph Neural Networks (Python)</li> <li>Teaching assistant of several lectures, e.g., numerical methods, comp. finance (Java)</li> </ul>
09/2021 - 03/2022	Alma Mater Studiorum Università di Bologna M.Sc. Quantitative Finance, Double Degree  o Final grade: 110/110 cum laude o Erasmus+ / Double Degree
10/2019 - 03/2022	<ul> <li>Ludwig-Maximilians-Universität-Munich M.Sc. Financial Mathematics, Double Degree</li> <li>Final grade: 1.08 (very good)</li> <li>Participant: GrEnFIn (Greening Energy Market and Finance) European Erasmus+ Project</li> <li>Thesis: Signature Regression and Credit Cycle Forecasting, Grade: 1.0 (very good)</li> </ul>
10/2016 - 09/2019	Ludwig-Maximilians-Universität-Munich B.Sc. Business Mathematics  O Grade: 1.48 (very good)  O Thesis: Static Replication of Window Double Barrier Options (Matlab), Grade: 1.0
09/2007 - 06/2015	Gabriel-von-Seidl Gymnasium Bad Tölz <i>Abitur</i> O Abitur: 1.6 (good), Final examinations: German, Mathematics, Physics, Latin, Philosophy

# **Experience**

05/2020	Institute for Finance and Banking, LMU Student Research Assistant	
- 07/2021	<ul> <li>Webscraping of Wikipedia articles (Python)</li> </ul>	
	<ul> <li>Creating an ontology of business-related keywords for text classification (Matlab)</li> </ul>	
04/2018	Department of Mathematics, LMU Tutor	
- 02/2021	<ul> <li>Tutoring students, presenting solutions, correcting exercise sheets</li> </ul>	
	<ul> <li>Lectures: financial mathematics, optimization and stochastics.</li> </ul>	
10/2019	Bayerische Landesbank, Munich Intern Financial Markets	
-01/2020	<ul> <li>Implementing a hedging tool for portfolio optimisation with FX-Forwards (Excel VBA)</li> </ul>	
	<ul> <li>Assisting the CVA desk with daily tasks, e.g., CVA model validation</li> </ul>	
02/2019	Versicherungskammer Bayern, Munich Intern Accounting	
- 04/2019	<ul> <li>Supporting annual accounts by answering auditors' ad hoc requests</li> </ul>	
	<ul> <li>Implementing macros in Excel VBA to automize reoccurring tasks</li> </ul>	
Engagement		

#### Engagement

Since	Beta Sigma Club Munich / LMU Munich Student Trading Club
10/2022	<ul> <li>Quant Finance Interview Prep Course: founder and instructor</li> </ul>
	<ul> <li>Beta Sigma Club: member, advisory role</li> </ul>
10/2016	LMU Munich Student Representation
- 05/2022	<ul> <li>Math student's speaker 2017 – 2020, student member of several committees</li> </ul>
09/2012	Gabriel-von-Seidl Gymnasium Bad Tölz Student Representation
- 06/2015	o Cohort representative year 10, 11 and 12, founder and editor of two pupil's magazines

# **Promotion**

04/2020	Deutschlandstipendium
- 03/2022 10/2014	<ul> <li>Scholarship of federal government for high-achieving and committed students</li> <li>Jugend Aktiv e.V.</li> </ul>
- 04/2015	<ul> <li>Promotes very good and committed pupils with rhetoric seminars and mentoring</li> </ul>

## **Skills and Interests**

Languages: German (mother tongue), English (fluent, TOEFL 109), Italian (intermediate, B1) IT: Python (advanced), Java (advanced), MATLAB (advanced), Excel VBA (good), R (basic) Interests: Riddles, Strategy Games, Football, F1, HIIT Workouts