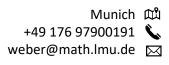
# Niklas Weber







## **Education**

2025

## **04/2022 - Ludwig-Maximilians-Universität-Munich** Doctoral Researcher

- o Research area: Systemic risk, default propagation in networks and machine learning
- Current project: Scenario based capital allocation to minimize systemic loss in financial networks via Graph Neural Networks (Python)
- o Teaching assistant of several lectures, e.g., lin. algebra, optimization, comp. finance
- o Initiator and teacher of an Interview Preparation Class for students of mathematics

# 09/2021

#### Alma Mater Studiorum Università di Bologna M.Sc. Quantitative Finance, Double Degree

- 03/2022

- Final grade: 110/110 cum laude
- Erasmus+ / Double Degree
- o Project: Implementation of a Trinomial Tree for Interest Rates (Python)

## 10/2019 - 03/2022

## Ludwig-Maximilians-Universität-Munich M.Sc. Financial Mathematics, Double Degree

- Final grade: 1.08 (very good)
- GrEnFIn Greening Energy Market and Finance European Erasmus+ Project: GrEnFIn Summer School 2020 (Bologna), GrEnFIn Summer School 2021 (Katowice), GrEnFIn Pilot Class 21/22 of LMU
- Thesis: Signature Regression and an application to Credit Cycle Forecasting (Python),
  Grade: 1.0 (very good)
- Project: Automatic algorithmic differentiation (Java finmath library)
- Project: Variance reduction for option pricing (Java finmath library)

## 10/2016

#### Ludwig-Maximilians-Universität-Munich B.Sc. Business Mathematics

-09/2019

- Grade: 1.48 (very good)
- Thesis: Static replication of window double barrier options (Matlab), Grade: 1.0

## 09/2007

## Gabriel-von-Seidl Gymnasium Bad Tölz Abitur

-06/2015

- Abitur: 1.6 (good)
- Final examinations: German, Mathematics, Physics, Latin, Philosophy
- Seminar Thesis: LEDs and solar panels

## **Experience**

## 05/2020

#### Institute for Finance and Banking, LMU Student Research Assistant

-07/2021

- Webscraping of Wikipedia articles (Python)
- Creating an ontology of business-related keywords for text classification (Matlab)

#### 04/2018

#### **Department of Mathematics, LMU** *Tutor*

#### -02/2021

- Tutoring students solving exercises
- Presenting the solutions in class
- Correcting exercise sheets
- Lectures: financial mathematics, optimization and stochastics.

## 10/2019 Bayerische Landesbank, Munich Intern Financial Markets

-01/2020

- O Drafting and implementing of a hedging tool that optimizes portfolios of different currencies using FX-Forwards and graphically illustrates the results (Excel VBA)
- Assisting the CVA desk with daily tasks, e.g., CVA model validation

### 02/2019

## **Versicherungskammer Bayern, Munich** *Intern Accounting*

-04/2019

- Supporting annual accounts by answering auditors' ad hoc requests
- o Implementing macros in Excel VBA to automize reoccurring tasks
- Preparing of presentations about work-from-home, flexible-working-hours and coworking-space topics within the "Group Diversity"
- Conducting early-stage research regarding the feasibility of a chatbot for the accounting team

## **Engagement**

## 09/2022

Beta Sigma Club Munich / LMU Munich Quantitative Finance Club

- Quant Finance Interview Preparation Course: founder and lecturer
- Beta Sigma Club: Member, Supported founding of Munich branch by advertising Beta
  Sigma Club and recruiting board members

## 10/2016 - 05/2022

#### **LMU Munich** Student Council

- Math student's speaker 2017 2019
- Elected representative 2017 2020
- Student member of several committees (appointment committee, accreditation committee)

#### 09/2012

#### Gabriel-von-Seidl Gymnasium Bad Tölz Student Council

-06/2015

- Cohort representative year 10, 11 and 12
- o Founder and editor of two pupil's magazines

## **Promotion**

#### 04/2020

#### Deutschlandstipendium

-03/2022

- Shared scholarship of federal government and private sponsors for high-achieving and committed students
- Sponsor: Allianz Deutschland (both 2020/2021 and 2021/2022)

#### 10/2014

#### Jugend Aktiv e.V.

-04/2015

Promotes very good and committed pupils with rhetoric seminars and mentoring

## **Skills and Interests**

Languages: German (mother tongue), English (TOEFL 109), Italian (A2)

IT: Python (advanced), Java (advanced), MATLAB (advanced), Excel VBA (good), R (basic),

C++ (basic), MS Office (advanced)

Interests: Trading Challenges (RTG, Prosperity), Strategy Games, Motorcycling Soccer, HIIT

Munich, 18.09.2023

N. Wesel