Niklas Weber

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Education

Since 04/2022	**Ludwig-Maximilians-Universität-Munich** *Doctoral Researcher*
	o Research: Computing Systemic Risk Measures with Graph Neural Networks (Python)
	o Teaching assistant of several lectures, e.g., numerical methods, comp. finance (Java)
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	**Ludwig-Maximilians-Universität-Munich** *M.Sc. Financial Mathematics, Double Degree*
	o Final grade: 1.08 (very good)
	o Participant: GrEnFIn (Greening Energy Market and Finance) European Erasmus+ Project
	o Thesis: Signature Regression and Credit Cycle Forecasting, Grade: 1.0 (very good)
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** *Abitur*
	o Abitur: 1.6 (good), Final examinations: German, Mathematics, Physics, Latin, Philosophy

Experience

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

Engagement

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

Promotion

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

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