Work Experience

Quantitative Analyst / Researcher   Amstelveen, The Netherlands
Agricultural commodity prop trading desk of a hedge fund [Python] [Commodities]   January 2025 – Current
  – Initial projects concerning supply and demand forecasting for agricultural commodities.

Data Scientist   Amsterdam, The Netherlands
at Student Consultant [SQL] [Python]   June 2024 – September 2024
  – Staffed as a Data Scientist / Analyst at a large telecom infrastructure company.
  – Developed an algorithm to detect and measure power consumption cycles at datacenters
  – Miscellaneous supporting activities in data analysis and dashboarding

Pricing Analyst (Internship)   Utrecht, The Netherlands
at Bol.com [SQL] [Excel] [VBA] [Dashboards]   July 2023 – February 2024
  – Contributing to pricing and assortment decisions in the clothing and supermarket product categories, both characterized by unique market and pricing dynamics.
  – Improving / adjusting pricing algorithm to changing market dynamics / behavior.
  – Developed standalone tool to reduce pricing errors made by manual pricing overrides.
  – Leveraging data analysis with SQL and Excel to provide data-driven pricing recommendations and creating informative dashboards for well-informed choices.

Education

Vrije Universiteit Amsterdam   Amsterdam, The Netherlands
Econometrics & Data Science
  – Final year student
  – Minor Financial Risk Management

Kaj Munk College   Hoofddorp, The Netherlands
VWO, Natuur & Gezondheid
  – Graduated with a school research paper on the financial crisis in emerging markets. Graded 8.0 / 10

Highlighted Courses

- **Financial Econometrics** [R] [Mathematics & Statistics]
  – Volatility modelling & forecasting and dynamic portfolio optimization
  – Multivariate ARCH & GARCH, Stochastic Volatility and Dynamic Regression Models
- **Multivariate Statistics** [Python] [Statistics]
  – Multivariate distributions; estimation & inference
  – Factor Analysis & Principal Component Analysis
  – Mixture distributions
  – Copulae
- **Data Science Methods** [R] [Statistics]
  – Non-parametric density estimation & regression models
  – Shrinkage methods; Ridge regression & Lasso

Skills

- **Programming Languages:** Python, SQL, VBA, Java & R
- **Python Libraries:** NumPy, SciPy, Pandas, Seaborn, Scikit-learn & Matplotlib
- **Miscellaneous:** Excel, LaTeX & Google Looker Studio
- **Competitions:** Optiver's Ready Trader Go