

Samuel Bakker

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Work Experience

Quantitative Analyst / Researcher

Agricultural commodity prop trading desk of a hedge fund

Python

Commodities

Amstelveen, The Netherlands

January 2025 – Current

- Initial projects concerning supply and demand forecasting for agricultural commodities.

Data Scientist

at Student Consultant

SQL

Python

Amsterdam, The Netherlands

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)

at Bol.com

SQL

Excel

VBA

Dashboards

Utrecht, The Netherlands

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

Econometrics & Data Science

Amsterdam, The Netherlands

- Final year student
- Minor Financial Risk Management

Kaj Munk College

VWO, Natuur & Gezondheid

Hoofddorp, The Netherlands

- 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