Rasmus Frigaard Lemvig - Curriculum Vitae

Birthday: 1 January, 1999

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Education

University of Copenhagen

Master of Science in Actuarial Mathematics (Nov 2022 - present)

Thesis: Machine learning for survival and multi-state models - Supervised by Martin Bladt

University of Copenhagen

Bachelor of Science in Actuarial Mathematics (Sep 2021 - Jun 2023)

University of Copenhagen

Bachelor of Science in Mathematics (Sep 2018 - Jun 2021)

Thesis: Cubic and Quartic Reciprocity - Supervised by Ian Kiming

Working experience

University of Copenhagen - Department of Mathematical Sciences

Teaching assistant (Sep 2020 - present) in the following courses:

- Topics in Probability
- Brownian Motion
- Continuous Time Finance
- Advanced Probability Theory 2
- Stochastic Processes in Non-Life Insurance
- Insurance and Law
- Probability Theory 2
- Analysis 0
- Probability Theory
- Lebesgue Integral and Measure Theory
- BrushUp Course in Mathematics + BrushUp Course in Mathematics for Biochemistry
- Discrete Mathematical Methods
- Geometry 1
- Linear Algebra in the Mathematical Sciences
- Introduction to the Mathematical Sciences

GoTutor

Freelance Tutor (2019-2020)

Tutoring in high school mathematics

Self-employed

Tutor (Sep 2021 - present)

Tutoring in various courses at the University of Copenhagen

Academic proficiencies

Probability theory: Stochastic processes including Markov chains, the basics of life and non-life insurance mathematics.

Statistics: GLMs, mixed models, basics of Bayesian statistics, ridge regression and LASSO, machine learning, causal models, semiparametric statistics.

Programming proficiencies

Experience with programming in R, Julia, Python/Cython and C++.

Volunteer work

Danish Youth Association of Science (UNF)

Volunteer (Jan 2016 - present)

- Cofounder of, coordinator and teacher at UNF Science Weekend (2019 2023), a biannual weekend camp for elementary school students with 85 participants and 30 volunteers.
- Teacher at Mathematics Camp from 2021 to 2024 and at Machine Learning Camp 2024.
- Night watchman at Chemistry Camp 2019 and at Computer Science Camp 2023.
- Responsible for arranging lectures in various mathematical topics.
- **Teacher** in several workshops. Topics: Linear algebra, number theory, graph theory, sums and sequences, differential equations, differential calculus, integral calculus.
- Coordinator of and teacher in the project Evenings of Natural Science Education where we taught young Ukrainian refugees.
- Secretary in the local branch UNF Copenhagen Jul 2020 March 2021.

University of Copenhagen - Department of Mathematical Sciences

Student representative in the Board of Education (June 2022 - present)

Miscellaneous

Languages: Danish (mother tongue), English (fluent)

Interests: Reading, in particular science fiction, horror and fantasy. Learning German, running, swimming, teaching mathematics. Music, in particular metal (especially power metal), rock and synthwave.