

# Rasmus Frigaard Lemvig - Curriculum Vitae

**Birthday:** 1 January, 1999

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**Homepage:** <https://rasmusfl.github.io/>

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## Education

### University of Copenhagen

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

**Thesis:** Machine learning methods for survival and multi-state models - Supervised by Martin Rainer Blatt

### 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

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## Working experience

### University of Copenhagen - Department of Mathematical Sciences

**Teaching assistant** (*Sep 2020 - present*). Noteworthy courses include:

- Topics in Probability
- Basic Life Insurance Mathematics
- 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

My complete teaching history can be found here: <https://rasmusfl.github.io/work.html>.

### 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.

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## Academic proficiencies

**Insurance:** Knowledge of advanced topics in life insurance, in particular multi-state modelling and policy-holder behaviour. Experience with basic non-life insurance theory and statistics.

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

**Probability theory:** Stochastic processes, Markov processes, basics of stochastic calculus, concentration inequalities.

## Programming proficiencies

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

## Lecture notes

I have written lecture notes for the following courses (available on my homepage):

- *Quantitative Risk Management (QRM) 2023/2024*
  - *Stochastic Processes in Non-Life Insurance (SkadeStok) 2023/2024*
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## Volunteer work

### Danish Youth Association of Science (UNF)

**Volunteer** (*Jan 2016 - present*). Some highlights include:

- **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.
- **Teacher** in several workshops. Topics: Linear algebra, calculus, number theory, graph theory, sums and sequences, differential equations.
- **Coordinator of and teacher in** the project Evenings of Natural Science Education where we taught young Ukrainian refugees.

A detailed description of my work for UNF can be found here: <https://rasmusfl.github.io/volunteer.html>.

### University of Copenhagen - Department of Mathematical Sciences

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

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## 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.