

Rasmus Frigaard Lemvig - Curriculum Vitae

Birthday: 1 January, 1999

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

Education

University of Copenhagen

Master of Science in Actuarial Mathematics (*Sep 2023 - Jan 2025*)

Thesis: Machine learning methods for survival and multi-state models - Supervised by Martin Rainer 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*). Noteworthy courses include:

- Topics in Probability
- Basic Life Insurance Mathematics
- Statistical Methods
- 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.

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*)

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.