

Ivan Almer

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EDUCATION

Bocconi University <i>Master of Quantitative Finance and Risk Management</i>	Milan, Italy Sep 2023 – present
University of Zagreb, Faculty of Electrical Engineering and Computing <i>Master of Computer Science</i>	Zagreb, Croatia Sep 2019 – Jul 2022
The Polytechnic University of Catalonia, Barcelona School of Informatics <i>Master of Innovation and Research (exchange semester)</i>	Barcelona, Spain Sep 2020 – Jan 2021
University of Zagreb, Faculty of Electrical Engineering and Computing <i>Bachelor of Computer Science</i>	Zagreb, Croatia Sep 2016 – Jul 2019

EXPERIENCE

European Central Bank (ECB) - Market Operation Analysis <i>Market Operations Analyst</i>	Frankfurt am Main, Germany Oct 2022 – Jun 2023
<ul style="list-style-type: none">Conducted precise and complex analyses related to Targeted longer-term refinancing operations (TLTROs)Ensured timely delivery of the TLTRO III recalibration dossier (as decided by the Governing Council of the ECB in October 2022) by automating the analyses using Python and SQLContributed to the automation of the process that ensured timely delivery of the Minimum Reserves Remuneration dossier (as decided by the Governing Council of the ECB in July 2023)Created a dashboard that enabled complete monitoring of TLTRO III time-dependent applicable interest rates	
<i>Trainee</i>	Dec 2021 - Oct 2022
<ul style="list-style-type: none">Developed a script for the TLTRO III applicable interest rate calculation, which immensely sped up the existing process while also improving reliabilityMaintaining and improving internal market operations databaseAutomating procedures and speeding up existing workflows	
Agency04 - Mobile Development Team <i>Junior iOS Developer</i>	Zagreb, Croatia Jul 2018 – Feb 2021
<ul style="list-style-type: none">Ensured a delivery of a major project on a tight deadline while maintaining both code and application qualityContributed to multiple iOS applications	

PROJECTS

Option Pricing and Hedging under Jump-diffusion model <i>Financial Mathematics</i>	Feb 2022 - Jun 2022
<ul style="list-style-type: none">Master thesis at the Faculty of Electrical Engineering and ComputingUsed Jump-diffusion process to model the price of the underlying assetDerived a function to price a European call option written on the underlyingMathematically showed that simulations can be used to price an optionExamined the effects of the quadratic- and delta hedge to hedge the open position in an option	
The Crane Problem <i>Trigonometry, Calculus, Python</i>	Jun 2021
<ul style="list-style-type: none">Invented a problem to find a function of time that describes how to move the load along the arm of the crane such that it covers the shortest distance between the two arbitrary pointsUsed Trigonometry and Calculus to develop a solutionUsed Python to test it and visualise it	

TECHNICAL SKILLS

Tools: Microsoft Office, Git, Tableau, LaTeX, Visual Studio
Programming Languages: Python, SQL, R, Java, C/C++
Libraries: pandas, NumPy, Matplotlib
Languages: Croatian, English, German, Spanish