

## Experience

## CV

- Quantitative Analyst – ATP, March 2013 – Present

Quantitative Research group in Risk & Pensions department. Development and maintenance of model. Parallelization and optimization of code. C++, C++11, R, Python, Parallel Computing, Windows HPC, VS2010, VS2012, FogBugz, Kiln, Mercurial, Latex, ODBC. I primarily focus on the computer science and programming aspects of the model, so my title may eventually change to "Quantitative Developer".

- Developer – Scan·Jour A/S

April 2009 to October 2012 ([3 years 7 months](#))

Maintain core ESDH integration with Microsoft Office products using C++, STL, and COM. New development using C#, Visual Studio 2010, pair programming, and test driven development. New cross platform browser development using HTML, CSS, Javascript and JQuery.

- Developer – Saxo Bank, November 2005 to February 2009 ([3 years 4 months](#))

Implemented front office processing for corporate actions. Enhanced existing client margin & bank exposure services. Threaded low latency programming using C++, C#, and SQL.

- Senior Programmer – Maersk Data / IBM Transport and Logistics

April 2002 to October 2005 ([3 years 7 months](#))

Worked on "GCSS", a client-server application for booking world wide container shipping. Coded and led a team of programmers. Used C++. MFC, and STL, for Windows front end.

- Senior Software Engineer – Catalog International

November 1996 to November 2001 ([5 years 1 month](#))

Worked on "Design Center", an E-Commerce web site creation tool, starting with version 1.0. Used C++, MFC, STL, and Com. Responsible for Source Safe operation and maintenance. Interviewed job applicants.

- Software Design Engineer – Microsoft Systems Division, Redmond campus

January 1991 – October 1994 ([3 years 10 months](#))

Designed and wrote programs in C/C++ to automate internal testing of Windows API's. Designed and wrote automated acceptance test suites for vendor supplied telephony drivers. Interviewed Microsoft employee candidates.

## Education

- Master of Sciences, Computer Science – Aalborg Universitet – [1995 to 1996](#)

Thesis: History of Object Oriented Programming

- Bachelor of Sciences, Computer Science – Western Washington University – [1984 to 1990](#)

1990 ACM programming competition team captain (placed seventh in the West coast regionals)

President of Western Washington University's ACM chapter

## Knowledge Domain

C++ (C++11), Python, C#, STL, Boost, GUI design, algorithms, OOP, Design Patterns, TFS, Git, Mercurial, Visual Studio (VS2013), Scrum, Agile, TDD, JavaScript, jQuery, HTML, Web Applications, Windows, Linux, User Interface Design, Server Side Programming, Multithreaded Programming, Low Latency

