

Carsten Jørgensen

Senior Software Engineer

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🌐 <https://carsten-j.github.io/>

Summary

I have developed large-scale software systems, mainly in the financial sector, for more than 25 years. My main experience is with mathematically based software in the areas of finance, optimization, and supply chain management. I have extensive domain knowledge in the areas of pension funds and life insurance (7 years) banking and capital markets (13 years) and Enterprise Resource Planning systems (5 years). My primary strength is the ability to bridge business and IT and use the knowledge to create usable software solutions. I have also worked as a project manager, scrum master, and solution architect.

References available upon request.

Professional Experience

Senior Software Developer

CBB Mobil

May 2020 –

Working in the Business Support Software unit, I have shared responsibility for maintaining a platform serving 650.000 mobile subscription customers

- Update online customer experience and payment service provider integration with strong customer authentication under PSD2 regulation

Senior Risk Manager

P+, Pension for

Akademikere

June 2019 – April 2020

As Senior Software Developer in risk management I developed solutions written in Python used for

- Visualization and reporting of financial data
- Managing financial risk based on mathematical models
- Implementation of devops CI/CD pipelines based on BitBucket, Bamboo, and Docker

Chief Software Engineer

Danske Bank, C&I

Jan 2016 – May 2019

Working in Derivative Risk and IT, my responsibility was 360 degree development of solutions used in

- Real-time reporting of regulatory requirements to external authorities
- Exposing Danske Bank's post-trade solutions as SaaS for external customers
- Managing financial risk based on mathematical models

Solution Architect

Danmarks Nationalbank

Nov 2014 – Dec 2015

As Solution Architect it was my responsibility to

- Ensure technical delivery of planned national credit register, with particular focus on architecture, IT security, and data volume
- Contribute to consistent and strategic development of the IT systems landscape

Software Developer and Architect

Edlund A/S

Dec 2008 – Oct 2014

As Software Developer and Architect it was my responsibility to develop solutions based on insurance mathematical principles and:

- Collaborate with domain experts in PFA regarding business requirements for PFA+, design of overall architecture, and development of solution for Unitlink
- Develop a new industry standard system for Velliv
- Manage customer relations for Skandia to coordinate and develop their client specific requirements

Software Developer

Microsoft

Mar 2003 – Nov 2008

During my time with Microsoft I worked on three major projects

- responsibility for the front-end of a new "Sales and Operations Planning" feature for the next version of Microsoft Dynamics AX
- co-responsibility for AX core development for Microsoft Dynamics AX 4.0
- development of innovative ERP prototype project based on SOA architecture and a role-based configurable setup of business processes

Chief Financial Consultant

SimCorp

Oct 2000 – Feb 2003

Working in the financial research department responsible for calculations in SimCorp Dimension, it was my responsibility to

- Refactor and rewrite the core calculation engine from C to C++ focusing primarily on optimization algorithms
- Be responsible for software releases and configuration management

Senior Quantitative Analyst

Nordea Markets
Oct 1997 – Sep 2000
Software Developer

SimCorp
Aug 1995 – Sept 1997

As Quantitative analyst, I participated in

- Developing functionality for Excel add-ins for the Nordea Analytics platform
- Prepayment and Mortgage-Backed Security modeling

As Software Developer, I contributed to a number of tasks

- Annual release of financial Excel add-ins
- Coordination of a cross-departmental developing task of a risk management module
- Development of a financial mathematical library written in C

Education

Software Development
2002 – 2006

IT University of Copenhagen. Courses in database and distributed systems, algorithms and data structures, programming languages, and advanced OO programming

Visiting Member
1999

Courant Institute of Mathematical Sciences, New York University. Mathematics of Finance. Host Marco Avellaneda. Reciever of Andersens Scholarship for Mathematicians

Erasmus programme
1992 – 1993

University of Leeds, England. Applied statistics and non-commutative algebra

Msc.
1988 – 1995

University of Copenhagen. Master in mathematics and bachelor in statistics. Focus areas: Numerical analysis and measure theory

Skills

Programming Languages
and frameworks

Production experience with: Python, C#, .NET Framework and Core, WPF, WCF, LINQ, ASP.NET Core, C++, STL, Boost og C. Knowledge of R, JavaScript, F#, and Scala

Data systems

SQL Server, MongoDB, Redis, RabbitMQ, and Kafka

DevOps tools

Docker, Ansible, ELK, InfluxDB, Grafana, Octopus, GoCD, Git, Mercurial, GitHub, TFS, VictorOps, Icinga2, Bamboo, and BitBucket

Continuing and Professional Education

2021

Reactive DDD Workshop with Vaughn Vernon

2021

Online Masterclass: Strategic Domain-Driven Design with Michael Plöd

2019

PyCon DE & PyData Berlin

2018

Advanced Akka.NET Topics with Aaron Stannard

2018

Fast Track to Chaos Engineering with Russ Miles

2017

Implementing Domain-Driven Design Workshop with Vaughn Vernon

2015

Advanced Distributed Systems Design with Udi Dahan

2014

Basic Life Insurance Mathematics (Liv1). University of Copenhagen

Volunteer work

Webmatematik
June 2017 – May 2018
May 2020 –

Online assistance to students with math homework assignments and content writer for www.webmatematik.dk

Danish Refugee Council
Jan 2014 – May 2014

Homework cafe in Vesterbro library, where I assisted primary school students with math assignments.

Personligt

I am 52 years old and married to Lene. We live in central Copenhagen and have a summer house near Arresø and Tisvilde Hegn in North Sjælland. In my spare time I enjoy running, gravel cycling, crossfit and yoga. I appreciate reading and using my hands when fixing bicycles.