Alexander Roberts

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EDUCATION

University of Oxford Oxford, UK
PhD in Mathematics; Supervisor: Prof. Alex Scott *Oct. 2014 – Oct. 2018*

My thesis consists of six papers spanning Combinatorics and Probability. Through this, I undertook independent research, forged new collaborations, and communicated my work through seminars.

Master of Mathematics; First class (83%) *Oct. 2010 – Jun. 2014*

Areas of study: Probability, Combinatorics, Statistical Lifetime Modelling, Stochastic Differential Equations, Financial Mathematics, and Bayesian Statistics.

EXPERIENCE

Danske Bank Copenhagen, Denmark
Senior Quantitative Analyst *Oct. 2021 –*
– Twelve months working within XVA team; working on ISDA-SIMM calculations, BACVA calculations, and setting up real time CDS models. Subsequently part of the model team; working on PRIIP calculations.
– Part of the batch monitoring team.
– Working in C++, C#, Python, and F#.

University of Oxford, Mathematical Institute Oxford, UK
Postdoctoral researcher in Mathematics; PI: Prof. Peter Keevash *Aug. 2019 – Dec. 2020*
– Carried out research in Combinatorics and prepared papers for publishing in collaboration with others.

Merton College Oxford, UK
Lecturer and Tutor *Oct. 2014 – Sep. 2020*
– Organised and taught small-group tutorials for undergraduates in a range of Mathematics courses.
– Co-ordinated with Prof. Alex Scott and others regarding academic and welfare matters.
– Interviewed prospective undergraduate students.

Selex–ES (now Leonardo) Luton, UK
Systems Engineer Intern *Jul. 2014 – Sep. 2014*
– Researched applications of Stochastic Differential Equations and Statistical Filters in the defence industry.
– Ran simulations of radar tracking and clock drifts in Matlab.

University of Oxford, Statistics Department Oxford, UK
Summer Research Student; Supervisor: Prof. Matthias Winkel *Jul. 2013 – Sep. 2013*
– Researched limiting distributions of Population Models and prepared a paper for publishing.

Viacom International Media Networks London, UK
Market Data Analyst Intern *Sep. 2011*
– Wrote a product mapping algorithm in VBA for Excel.
– Collaborated with the development team on implementation.

OTHER SKILLS AND ACTIVIES

Danish:	B2 CEFR (Prøve i Dansk 3 - 12.0)
Bridge:	England junior international player 2010–2017, England junior international coach 2017– England junior champion 2017, Austrian champion 2017.
Squash:	University first team player 2012–2018, captain 2017–2018 KSK team member in Danish elite division.

REFERENCES

Prof. Peter Keevash, University of Oxford Email: keevash@maths.ox.ac.uk
Prof. Alex Scott, Oxford University Email: scott@maths.ox.ac.uk
Dr. Michał Przykucki, risk modeller at G-Research. Email: michal.przykucki@gmail.com
Previously a postdoc at Oxford University with whom I collaborated.