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, Information Theory, Statistical Lifetime Modelling, Stochastic Differential Equations, Financial Mathematics, and Bayesian Statistics.

EXPERIENCE

Danske Bank Copenhagen, Denmark
Senior Quantitative Analyst *Oct. 2021 – Feb. 2024*
– Most development work in C++, with some in C#, F#, Python, and C++ to C# and Excel interfaces.
– Member of model team; developing pricing library and unit testing.
– Desk quant for equity; providing support to traders, and developing equity models.
– Additional responsibilities running and coordinating yearly PRIIPs calculations.
– Member of team responsible for overnight calculations; monitoring and supporting batch.
– Previously desk quant for XVA; working on regulatory calculations, and creating real time models.

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

Languages: English - native
Danish - B2 CEFR (Prøve i Dansk 3 - 12.0)

Hobbies: Ex-international bridge player - England junior champion 2017, Austrian champion 2017
Competitive squash player - Oxford University 2012–2018, KSK (Danish elite division) 2021–
I also love running and getting out on a standup paddleboard

REFERENCES

Dr. Maximilian Seifert, first vice president at Danske Bank Email: on request
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.