

Thomas Müller

Zurich, Switzerland

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Education

ETH Zurich (Swiss Federal Institute of Technology)

Master of Science ETH in Computer Science

Sep 2018 – Aug 2020 | Zurich, Switzerland

Grade: 5.5/6.0

EPFL (École polytechnique fédérale de Lausanne)

Bachelor of Science in Computer Science

Sep 2015 – Jul 2018 | Lausanne, Switzerland

Grade: 5.3/6.0

Work Experience

Quantitative Developer | Credit Suisse (now UBS) | Oct 2020 – Present | Zurich, Switzerland

- Developed and maintained pricing models and risk management systems using Python and C++.
- Implemented numerical methods and algorithms for financial derivatives.
- Worked with large financial datasets and time-series analysis.
- Collaborated closely with quantitative analysts (quants) and traders.

Skills

Programming: Python (Pandas, NumPy, SciPy, Scikit-learn), C++, Java, SQL

Quantitative Finance: Financial Modeling, Risk Management (VaR, Greeks), Derivative Pricing, Monte Carlo Simulation, Time Series Analysis

Databases: SQL Server, KDB+ (Basic)

Tools: Git, Bloomberg Terminal (Exposure), Reuters Eikon (Exposure), Excel/VBA

Methodologies: Agile, Algorithm Development, Numerical Methods

Other Skills: Mathematics (Calculus, Linear Algebra, Probability, Statistics), Financial Markets Knowledge

Certificates

Financial Risk Manager (FRM) - Part I Passed

Coursera: Machine Learning for Trading (Georgia Tech)

Awards

ETH Excellence Scholarship & Opportunity Programme