

Henrik Brautmeier

Bulachweg 4, 78467 Konstanz, Germany - henrik.brautmeier@uni-konstanz.de - Phone: +4915756351841

Personal Profile

I am a highly motivated and ambitious student, currently finishing my master's degree in mathematical finance and a bachelor's degree in mathematics. My studies have provided me with a strong foundation in stochastic modelling, statistics and machine learning, especially with focus on financial topics. Throughout my education I have developed strong analytic skills, I wish to utilise as quantitative analyst/consultant.

Education

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| 2017/10 – Present | University of Konstanz , Germany Master of Science Mathematical Finance Current Grade: 1.3 Anticipated date of graduation April 2020 <ul style="list-style-type: none">• Interdisciplinary studies of finance, statistics and mathematics• Concentration in risk modeling and machine learning in finance Graduation Paper: "A deep learning approach on efficient pricing and calibration of discrete volatility models" (work in progress) |
| 2018/10 – Present | University of Konstanz , Germany Bachelor of Science Mathematics Current Grade: 1.4 Anticipated date of graduation April 2020 <ul style="list-style-type: none">• Concentration in Statistics, Machine Learning and Stochastics |
| 2016/08 – 2017/01 | University of Hong Kong (HKU) , SAR Hong Kong Exchange Semester |
| 2014/10 – 2017/09 | University of Konstanz , Germany Bachelor of Science Mathematical Finance Final Grade: 1.9 <ul style="list-style-type: none">• Interdisciplinary studies of finance, statistics and mathematics Graduation Paper: "Valuation of Barrier Options" (written in German) |
| 2006/09 – 2014/07 | Fanny-Leicht Gymnasium Stuttgart , Germany Abitur (general qualification for university entrance) Final grade: 1.5 |

Work experience

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| 2018/05 – Present | Chair of Computational Statistics at University of Konstanz , Germany Research Assistant <ul style="list-style-type: none">• Volatility Modelling with Machine Learning• Teaching Assistance |
| 2017/02 – 2017/05 | EY Financial & Accounting Advisory Services , Frankfurt, Germany Internship as Quantitative Analyst <ul style="list-style-type: none">• Derivative Valuation• Visual Portfolio Analysis |

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| 2015/09 – 2016/05 | Chair of Statistics at University of Konstanz Germany Teaching Assistant <ul style="list-style-type: none"> • Authoring teaching content and data preparation for statistics courses |
| 2013/10 | Statistical Office of Baden-Wuerttemberg , Stuttgart, Germany Holiday Internship <ul style="list-style-type: none"> • Analysis of Bankruptcy and Financial Distress |

Extracurricular Activities

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| 2019/09 | Sommer School of Econometrics and Machine Learning , Anapa, Russia <ul style="list-style-type: none"> • Seminar on Machine Learning Application in Econometrics |
| 2015/10 – Present | Bodensee Consulting , Konstanz, Germany Student business consultant <ul style="list-style-type: none"> • Bodensee-Consulting is a consultant agency organized by student of the University of Konstanz. We advise companies with place of business around the Lake Constance. |

Additional Skills

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| Language Skills | German | Native language |
| | English | Business-level fluency (TOEFL IBT 103/120, university studies in English) |
| | Latin | Latinum (educ. qualification) |
| Programming & IT | MATLAB | Proficient skills |
| | Python | Proficient skills, especially Machine Learning Based Libraries as Keras |
| | MS Office | Proficient skills, especially Excel |
| | R | Basic skills |
| | SPSS | Basic skills |
| | VBA | Basic skills |
| | Gretl | Basic skills |
| | Bloomberg | Basic skills |
| | Spotfire | Basic skills |

Accolades and Scholarships

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| 2015 – Present | e-fellows.net Scholarship |
| 2014 | Abitur Award for Mathematics of German Mathematicians Association (DMV) |
| 2014 | Abitur Award for Physics of German Physicists Association (DPG) |

Interests

Rock'n'Roll and ballroom dancing,
 Scuba Diving
 Rugby

References

Dr. Lyudmila Grigoryeva, University of Konstanz, lyudmila.grigoryeva@uni.kn, Phone: +49 7531 88 4333