Henrik Brautmeier

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

Personal Profile

I am a highly motivated and ambitious student. I recently finished my master's degree in mathematical finance. My studies have provided me with a strong foundation in stochastic modelling, statistics, and machine learning, especially with a focus on financial topics. Currently, I work as a Research Assistant at the University of St. Gallen. My research interests lie in deep-learning applications for finance. Throughout my education I have developed strong analytic skills, I wish to utilise as a quantitative analyst/consultant.

Education

2020/08 – Present

University of St. Gallen (HSG), St. Gallen, Switzerland
Research Assistant at the Faculty of Mathematics and Statistics

- Extending and improving the work of master's thesis.

2017/10 – 2020/08

University of Konstanz, Konstanz, Germany
Master of Science Mathematical Finance
Final Grade: 1.3

- Interdisciplinary studies of finance, statistics, and mathematics
- Concentration in risk modeling and machine learning in finance

Graduation Paper: "A deep learning approach to pricing and calibration of discrete-time volatility models"

2018/10 – Present

University of Konstanz, Konstanz, Germany
Bachelor of Science Mathematics
Current Grade: 1.3
Anticipated date of graduation March 2021

- 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, Konstanz, Germany
Bachelor of Science Mathematical Finance
Final Grade: 1.9

- Interdisciplinary studies of finance, statistics, and mathematics

Graduation Paper: "Valuation of Barrier Options" (written in German)

2006/09 – 2014/07

Fanny-Leicht Gymnasium Stuttgart, Stuttgart, Germany
Abitur (general qualification for university entrance)
Final grade: 1.5

Practical Experience

2018/05 – 2020/04

Chair of Computational Statistics at University of Konstanz, Konstanz, Germany
Research Assistant

- Volatility Modelling with Machine Learning
- Teaching Assistance and Tutoring

2017/02 – 2017/05

EY Financial & Accounting Advisory Services, Frankfurt, Germany
Internship as Quantitative Analyst

- Derivative Valuation
- Visual Portfolio Analysis

2015/09 – 2016/05	**Chair of Statistics at University of Konstanz,** Konstanz, Germany Teaching Assistant • Authoring teaching content and data preparation for statistics courses

Extracurricular Activities

2019/09	**Sommer School of Econometrics and Machine Learning**, Anapa, Russia • Seminar on Machine Learning Application in Econometrics
2015/10 – 2020/03	**Bodensee Consulting**, Konstanz, Germany Student business consultant • 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

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
	MS Office	Proficient skills, especially Excel
	R	Basic skills
	SPSS	Basic skills
	VBA	Basic skills
	Bloomberg	Basic skills

Accolades and Scholarships

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, Ballroom Dancing, Scuba Diving, Rugby, Boardgames

References

Dr. Lyudmila Grigoryeva, University of Konstanz, lyudmila.grigoryeva@uni.kn
Prof. Ph.D. Juan-Paplo Orthega Lahuerta, University of St. Gallen, juan-pablo.ortega@unisg.ch