

# Henrik Brautmeier

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## 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

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2020/08 – Present	<b>University of St. Gallen (HSG)</b> , St. Gallen, Switzerland Research Assistant at the Faculty of Mathematics and Statistics <ul style="list-style-type: none"><li>Machine Learning applications for option pricing and volatility modelling</li></ul>
2017/10 – 2020/08	<b>University of Konstanz</b> , Konstanz, Germany Master of Science Mathematical Finance Final Grade: 1.3 <ul style="list-style-type: none"><li>Interdisciplinary studies of finance, statistics, and mathematics</li><li>Concentration in risk modeling and machine learning in finance</li></ul> <p>Graduation Paper: "A deep learning approach to pricing and calibration of discrete-time volatility models"</p>
2018/10 – Present	<b>University of Konstanz</b> , Konstanz, Germany Bachelor of Science Mathematics Current Grade: 1.3 Anticipated date of graduation March 2021 <ul style="list-style-type: none"><li>Concentration in Statistics, Machine Learning and Stochastics</li></ul>
2016/08 – 2017/01	<b>University of Hong Kong (HKU)</b> , SAR Hong Kong Exchange Semester
2014/10 – 2017/09	<b>University of Konstanz</b> , Konstanz, Germany Bachelor of Science Mathematical Finance Final Grade: 1.9 <ul style="list-style-type: none"><li>Interdisciplinary studies of finance, statistics, and mathematics</li></ul> <p>Graduation Paper: "Valuation of Barrier Options" (written in German)</p>
2006/09 – 2014/07	<b>Fanny-Leicht Gymnasium Stuttgart</b> , Stuttgart, Germany Abitur (general qualification for university entrance) Final grade: 1.5

## Practical Experience

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2018/05 – 2020/04	<b>Chair of Computational Statistics at University of Konstanz</b> , Konstanz, Germany Research Assistant <ul style="list-style-type: none"><li>Volatility Modelling with Machine Learning</li><li>Teaching Assistance and Tutoring</li></ul>
2017/02 – 2017/05	<b>EY Financial &amp; Accounting Advisory Services</b> , Frankfurt, Germany Internship as Quantitative Analyst <ul style="list-style-type: none"><li>Derivative Valuation</li><li>Visual Portfolio Analysis</li></ul>

2015/09 – 2016/05

**Chair of Statistics at University of Konstanz**, Konstanz, Germany

Teaching Assistant

- Authoring teaching content and data preparation for statistics courses

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## 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.

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## 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

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## 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)

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## Interests

Rock'n'Roll, Ballroom Dancing, Scuba Diving, Rugby, Boardgames

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## References

Dr. Lyudmila Grigoryeva, University of Konstanz, lyudmila.grigoryeva@uni.kn

Prof. Ph.D. Juan-Pablo Orthega Lahuerta, University of St. Gallen, juan-pablo.ortega@unisg.ch