

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 focus on financial topics. Currently, I work as Research Assistant at 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 quantitative analyst/consultant.

Education

2020/08 – Present	University of St. Gallen (HSG) , St. Gallen, Switzerland Research Assistant at the Faculty of Mathematics and Statistics <ul style="list-style-type: none">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 <ul style="list-style-type: none">Interdisciplinary studies of finance, statistics, and mathematicsConcentration in risk modeling and machine learning in finance <p>Graduation Paper: "A deep learning approach to pricing and calibration of discrete-time volatility models"</p>
2018/10 – Present	University of Konstanz , Konstanz, Germany Bachelor of Science Mathematics Current Grade: 1.3 Anticipated date of graduation March 2021 <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 , Konstanz, Germany Bachelor of Science Mathematical Finance Final Grade: 1.9 <ul style="list-style-type: none">Interdisciplinary studies of finance, statistics, and mathematics <p>Graduation Paper: "Valuation of Barrier Options" (written in German)</p>
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 <ul style="list-style-type: none">Volatility Modelling with Machine LearningTeaching Assistance and Tutoring
2017/02 – 2017/05	EY Financial & Accounting Advisory Services , Frankfurt, Germany Internship as Quantitative Analyst <ul style="list-style-type: none">Derivative ValuationVisual 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-Pablo Orthega Lahuerta, University of St. Gallen, juan-pablo.ortega@unisg.ch