

Robert Sirviö

Date of birth 10.6.1989

Curriculum Vitae

I am a graduate student at Helsinki university majoring in computer assisted mathematics. My fields of interest also include financial mathematics and computer science. I have been very successful in my studies, which in turn has had an influence in my versatile employment history.

Education

2014– Master of Science, Helsinki University Estimated graduation: 02/2016

2010–2014 Bachelor of Science, Helsinki University

2009–2010 Military service, Navy orchestra, Turku

Bachelor thesis

Topic Prissättning av optioner och den diskreta Black-Scholes modellen

Supervisor Hans-Olav Tylli

Description The thesis is a study on option pricing in the discrete Black-Scholes model

(also known as the Cox-Ross-Rubenstein model).

Employment

06/2015- Portfolio management associate, ESTLANDER & PARTNERS OY

09/2015 The research for my master thesis was done for Estlander & Partners. The main topic in my research was time series modelling of commodity futures utilizing Bayesian filtering algorithms.

11/2014- Junior full stack developer, VALUATUM OY

I am working as a part of a developer team developing a credit risk and equity research web application (provided as SaaS). Both the backend (Java and MySQL) and frontend (JSP and JavaScript) rely heavily on different frameworks. I have also familiarized myself with different automated unit-, and integration testing techniques and technologies in my work at Valuatum.

09/2014- Course assistant, Helsinki University

01/2015 As an course assistant I was responsible of conducting weekly exercise sessions for undergraduate students in different courses. I was also expected to develop model solutions to the exercise handouts and document the amount of exercises solved by the participants of the course.

01/2011- Software expert, SIMTECH SYSTEMS INC. OY

09/2014 My responsibility was running fluid interaction and heat transfer simulations, analysing the results and finally giving reports on the simulations to different customers (mostly foundries). The main tools I used was Flow3D (CFD software) and Solidworks (CAD modelling software). I have also held training sessions for numerous Finnish and international customers. My expertise in programming and customer relations were highly appreciated by my employer.

01/2010- **Tutor**

12/2014 I have been tutoring several high school students in their math courses (both in the long and short curriculum). The tutoring usually consisted of weekly sessions where I would assist a student according to his/her wishes and needs. I have received a lot of great feedback from my tutoring.

Programming skills

Languages Java, C/C++, JavaScript, & Technologies Spring, JUnit, Mockito, & HTML, CSS, SQL, Bash, & JRebel, Struts2, jQuery, JSP, Scripting Fortran, MATLAB, Clojure, LTFX Frameworks Robot Framework, JBoss, Tomcat, AWS, git, SVN

OS Linux, Windows Database MySQL, PostgreSQL

Methods Object-oriented programming, Test-driven development, UML, Agile methods, Scrum, Kanban, Scrumban, AceProject

Languages

Native Swedish

Excellent Finnish English

Basics Japanese German

Links

Bachelor thesis (in Swedish)