



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

- 06/2015–09/2015 **Portfolio management associate**, *ESTLANDER & PARTNERS OY*
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. The objective is to produce a model that is able to quantify basis risk by simulating commodity spot price dynamics.

- 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.
- 09/2014–11/2014 **Course assistant, HELSINKI UNIVERSITY**
 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.
- 01/2011–09/2014 **CFD Analyst, SIMTECH SYSTEMS INC. OY**
 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.
- 01/2010–12/2014 **Tutor**
 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 & Scripting	Java, C/C++, JavaScript, HTML, CSS, SQL, Bash, Fortran, MATLAB, Clojure, L ^A T _E X	Technologies & Frameworks	Spring, JUnit, Mockito, JRebel, Struts2, jQuery, JSP, 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 \(in Swedish\)](#)
[LinkedIn](#) (fi.linkedin.com/in/rsirvio)