

Robert Sirviö

DOB 10.6.1989

Curriculum Vitae

I am a graduate student at Helsinki university majoring in numerical 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 will graduate 2015-2016

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

2014 Research assistant, ESTLANDER & PARTNERS OY Intern

Estlander & Partners has offered me an opportunity to write my master thesis for them. The thesis revolves around discretizing a pricing model of commodity futures (the Schwartz two factor model).

2014- Junior full stack developer, VALUATUM OY

I am working as a part of a developer team developing a credit risk and equity research software (provided as SaaS). The backend of the software is implemented mainly with Java, and using MySQL as the database solution. The frontend is implemented using JSP and JavaScript technologies. Both the frontend and backend rely heavily on different frameworks (see programming skills section). The software runs on an JBoss application server, which itself runs on an Amazon cloud server.

2014–2015 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 developed model solutions to the exercise handouts.

2011–2014 Software expert, 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. My expertise in programming and customer relations were highly appreciated by my employer.

2010-2014 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 Java, C/C++, JavaScript, **Technologies** Spring, JUnit, Mockito,

& HTML, CSS, SQL, Bash, & JRebel, Struts2, jQuery,

Scripting Fortran, MATLAB, Clojure, Frameworks JSP, FusionCharts, JBoss, LATEX 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

Basic Japanese German

Links

Bachelor thesis (in Swedish)

Free trial offered by Valuatum (requires registration)