Nicky Sonnemans

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Languages
English
Dutch

Programming Languages
Java
R
Matlab
LaTeX
SQL (Query language)

Software
Eviews
Excel
Aimms

Career Objective

Interested in statistics, data analytics and financial markets. A self-motivated student who is looking for greater opportunities and growth within the financial industry.

Experience

Nov 2019 - Present

MKB Brandstof — Rotterdam

Data Analyst

More than a year of experience in data manipulation, data cleaning and storytelling using data.

- Automated the updating and preprocessing of data uploaded to the Data Warehouse using scripts
- Responsible for the delivery of mail addresses in multiple mail campaigns; e.g. electric charging, sustainability and parking opportunities
- Creating interactive dashboards using Shiny in R
- Redesigning the Data Warehouse by means of the Entity-Relationship model and Normal Form theory.

Jun 2018 - Aug 2018

Royal Swinckels Family Brewers — Lieshout

Administrative employee

A summer job to help accurately documenting contracts between supplier and client using Excel

Education

2018– Present

BSc. in Econometrics & Operational Research

Relevant academics:

- Minor in Advanced Computer Science, 8.4
- Econometrics II, 9.1
- Time Series Analysis, 8.2

Erasmus University Rotterdam

2018 — **VWO :-** Economy & Society — Dr.- Knippenberg College, Helmond

Licenses & Certifications

Dec-2019 — **Mandarin: Beginner 1** — Erasmus University Rotterdam

CSA-EUR: Chinese Student Association

May-2015 — **Advanced Certificate in English** — University of Cambridge

Projects

August-2020 **Web scraping the NOW-Register** Self-Motivated

The temporary Emergency Measure Bridging Employment (NOW) is a subsidy in the Netherlands introduced in 2020 that is paid from public money. As I am an advocate for open- and transparent data, I build a fully automated web scraper that queries every single company in the public NOW-Register; which includes 80 000 companies.

Jun-2020 **Volatility modeling** Erasmus University Rotterdam

Financial case study: volatility modeling and the risk premium. Modeling volatility using an asymmetric GARCH model and the more recent Beta-t-EGARCH model. The model performed significantly better at predicting realized volatility than market expectations (VIX). This was programmed with a combination of Matlab and R.

May-2020 **Prediction of brand choice** Erasmus University Rotterdam

Marketing case study: measuring the effect of marketing mix-variables. Predicted brand choices significantly better than a random model.

Interests

Developing in JAVA:

Develop creative applications in JAVA including but not limited to:

- Option Pricing using Black-Scholes and Monte-Carlo techniques, visualized with JavaFx
- Scraping daily fuel prices for all available Belgian gas stations from the internet to generate a richer dataset.
- Connecting with the Trader Work Station API (issued by Interactive Brokers) to extract fundamental data and technical indicators from the market.

Investing:

Member of Floryn Traders, which in turn is part of B&R Beurs, the largest student investment society of the Netherlands. We have weekly meetings to discuss financial news and our joint portfolio.

Skills

Programming Ability

Good programming skills in Java and R.

Quick Learning Capability

Quick learning combined with fast results, whilst still interested in diving deeper.

Hobbies

Avid reader

Reading books in spare time.