

Curriculum Vitae

Niklas Walter

Address: Agnesstraße 56, 80798 Munich, Germany
E-Mail: walter@math.lmu.de
Mobil: +49 (0) 157 78371952

Academic Education

- | | |
|-------------------|--|
| 11/2020 – today | Ludwig-Maximilian-University of Munich
Ph.D. Student in (Financial) Mathematics <ul style="list-style-type: none">• Current Research: Topics in Rough Volatility Models, Neural Network Approximations, Market Generators for Synthetic Financial Data• Supervisors: Prof. F. Biagini (LMU) and Prof. L. Gonon (Imperial College London) |
| 09/2019 – 09/2020 | Imperial College London
M.Sc. Mathematics and Finance – Grade: First Class Honours (distinction) <ul style="list-style-type: none">• Master's Thesis: „Contagious Jump-Diffusion Model for Credit Risk“ – Grade: Distinction• Stochastic Processes, Stochastic Control, Quantitative Risk Management, Algorithmic Trading and Machine Learning, Advanced Credit Risk Modelling, Convex Optimisation |
| 10/2016 – 09/2019 | Ludwig-Maximilian-University of Munich
B.Sc. (Business) Mathematics – Grade: 1.2 (excellent) <ul style="list-style-type: none">• Bachelor's Thesis: „Utility Maximization under Model Uncertainty“ – Grade: 1.0 (excellent)• Optimisation, Probability Theory, Ordinary Differential Equations, Econometrics, Financial Mathematics in Discrete Time |
| 08/2007 – 06/2015 | Taunusgymnasium Königstein
Abitur (equivalent to A-Levels) – Grade: 1.0 (excellent) <ul style="list-style-type: none">• Major Courses: Mathematics and History |

Professional Experience

- | | |
|-------------------|---|
| 07/2020 – 09/2020 | NatWest Markets PLC, London
Internship - <i>Quantitative Analyst, Flow Rates Trading</i> <ul style="list-style-type: none">• Development of a Python-based statistical regression tool on LIBOR swap rates of different maturities and currencies with the superordinate goal of finding statistical arbitrage which was evaluated by analyzing the timeseries of the generated alpha• During my project I worked within the Quantitative Analytics team closely collaborating with the swap trading desk |
| 03/2019 – 05/2019 | PricewaterhouseCoopers GmbH, Frankfurt/Main
Internship – <i>Financial Risk Advisory, xVA and Derivative Pricing</i> <ul style="list-style-type: none">• Development of a Quant-Lib based valuation tool for interest rate swaps, one currency basis swaps and cross-currency swaps• Implementation of Monte Carlo simulations of exposure profiles using the software "Adaptive Analytics" and support in the derivation of add-ons for the quantification of counterparty risks as part of a client project |

- | | |
|-------------------|---|
| 03/2018 – 04/2018 | IQVIA Commercial GmbH & Co. OHG, Frankfurt/Main
Internship - <i>Client Service Subnational</i> <ul style="list-style-type: none"> • Data documentation by means of Excel and execution of physician sample orders for clients in the pharmaceutical sector • Creation of sales-trend- and expense-based forecasts in the pharmaceutical sector for effective market penetration and medium-term resource planning |
| 05/2016 – 07/2016 | Deloitte Consulting GmbH, Frankfurt/Main
Internship - <i>Innovation Management (Deloitte Consulting Incubation)</i> <ul style="list-style-type: none"> • Preparation, storyboarding and development of PPT-based presentations on topics as future of work, innovation ethics and digital business models • Conducting competitive analyses and research tasks |
| 12/2015 – 02/2016 | Deloitte Consulting GmbH, Cologne
Internship - <i>Innovation Management (Deloitte Consulting Incubation)</i> <ul style="list-style-type: none"> • Support in creating proposal documents for recruiting, onboarding, knowledge management and cooperation partners |

IT Expertise

Languages	Python (Working knowledge), C++ (Working knowledge), R (Basic Knowledge), VBA (Basic Knowledge)
Software	Proficiency in Excel, MATLAB, PowerPoint, Word

Language Skills

German	Native speaker
English	Highly proficient in spoken and written English
Latin	Latin proficiency certificate

Scholarships & Awards

04/2019 - today	(Alumnus of the) Max Weber Scholarship of the Elite Network of Bavaria Program for particularly gifted high-school graduates and students who wish to study or are already enrolled at a Bavarian higher-education institution
06/2015	Abitur Award 2015 from the DMV (German association of mathematicians) Every year DMV awards graduating high school students for outstanding achievements in mathematics

Extracurricular Activities & Personal Interests

2020 – today	Co-Founder of the Data Science Association Munich
2022 – today	Co-Founder and tutor in the "Quant Finance Preparation Class"
General	Tennis (14 years as an active player and 3 years as a coach) , running (Marathon Munich 2021), hiking, skiing, playing the piano, boardgames