Peter Nicholas Krämer

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RESEARCH INTERESTS

Uncertainty quantification, Bayesian computations, probabilistic numerics

EDUCATION

MSc Mathematics Oct 2016 - Present

University of Bonn

Thesis: Gaussian Processes and Uncertainty Quantification

Thesis supervisor: Priv.-Doz. Dr. Christian Rieger

Expected graduation: May 2019

BSc Mathematics in Business and Economics

Sep 2013 - Jun 2016

University of Mannheim

Thesis: Numerisches Lösen von Eigenwertproblemen (German; English title: Numerical Solution of

Eigenvalue Problems)

Thesis supervisor: Prof. Dr. Oliver Kolb

Higher Education Entrance Qualification

Sep 2004 - Jun 2013

Carl-Fuhlrott-Gymnasium Wuppertal

Advanced courses: Mathematics, Social science, Spanish, English

RESEARCH AND TEACHING EXPERIENCE

Part-time research assistant

Sep 2017 - Present

Institute for Numerical Simulation, University of Bonn Area: scattered data approximation, programming Supervisor: Priv.-Doz. Dr. Christian Rieger

Tutor for Analysis for Computer Scientists

Mar 2017 - Sep 2017

University of Bonn

Exercise classes and marking of ~25 exercise sheets (weekly), marking of the final exams

Tutor for Linear Algebra II

Jan 2016 - May 2016

University of Mannheim

Exercise classes and marking of \sim 25 exercise sheets (weekly)

Tutor for Linear Algebra I

Sep 2015 - Jan 2016

University of Mannheim

Exercise classes and marking of \sim 25 exercise sheets (weekly)

INTERNSHIPS

Management Consultancy

Jun 2016 - Aug 2016

avantum consult AG

Düsseldorf, Germany

Performance Improvement & Transformation

Accountancy/Consultancy

Jun 2015 – Jul 2015

RINKE Treuhand GmbH Wirtschaftsprüfungsgesellschaft Steuerberatungsgesellschaft

Wuppertal, Germany

Financial Reporting and Planning

SKILLS

Programming

Python, MATLAB, C/C++ Good knowledge R, Visual Basic for Applications (VBA), Latex, Git, ssh, bash, makefiles, html, css Basic knowledge

Languages

German, English

Spanish

Proficient

Basic knowledge

GRADUATE COURSES

Numerical Mathematics

Scientific Computing I Numerical Algorithms

Numerical Simulation: Optimal Control and

Reinforcement Learning

Practical Lab in Computational Finance Numerical Methods in Uncertainty

Quantification

Optimisation (in Mannheim)

Probability

Introduction to Stochastic Analysis Stochastic Simulation (in Mannheim) Financial Mathematics (in Mannheim) **Analysis**

Functional Analysis and Partial Differential

Equations

Nonlinear Partial Differential Equations II

Global Analysis

Dynamical Systems (in Mannheim) Functional Analysis (in Mannheim)

Graduate Seminars

Numerical Methods in Statistical Simulation

and Machine Learning

Shape Spaces and Shape Representations High-Dimensional Approximation and

Uncertainty Quantification

ATTENDED EVENTS

Winter school on hierarchical matrices

Kiel University

Feb 2018 – Mar 2018

Kiel, Germany

Minicourse on the Navier-Stokes equations

Institute of Mathematics of the Czech Academy of Sciences

Feb 2018

Prague, Czech Republic

Summer school on mathematical modeling in the life sciences

Centro De Giorgi

Sep 2017 *Pisa, Italy*

SELECTED TALKS

Gaussian process approximations in Bayesian inverse problems

Institute for Numerical Simulation, University of Bonn

Post-graduate seminar

Dec 2018

H2Lib – A short introduction

Institute for Numerical Simulation, University of Bonn

Post-graduate seminar

May 2018

MEMBERSHIPS

Society for Industrial and Applied Mathematics (SIAM)

Mar 2017 - Present

ACADEMIC REFERENCES

Priv.-Doz. Dr. Christian Rieger

Institute for Numerical Simulation

University of Bonn

Endenicher Allee 19b

53115 Bonn

Email: rieger@ins.uni-bonn.de

Prof. Thomas Hangelbroek

Department of Mathematics University of Hawai'i at Mānoa 2565 McCarthy Mall

Honolulu, HI 96822

Email: hangelbr@math.hawaii.edu