

Rodel van Rooijen

Curriculum Vitae

PERSONAL DETAILS

<i>Birth</i>	24 July 1993
<i>Address</i>	<i>At request</i>
<i>Phone</i>	<i>At request</i>
<i>Mail</i>	rodelvanrooijen@gmail.com

EDUCATION

MSc. Stochastics and Financial Mathematics

2014 - 2016

University of Amsterdam

A Master of Science in Stochastics and Financial Mathematics with advanced courses in Probability and Statistics and (Computational) Financial Mathematics.

- Specialised in applied statistical modelling.
- Performed research on the pricing of Barrier options with use of the quadratic exponential (QE) scheme.
- A master thesis on credit risk related topics at Rabobank.

BSc. Mathematics

2011 - 2014

University of Amsterdam

A Bachelor of Science with a Major programme in Mathematics and a Minor in Econometrics and Mathematical Economics.

- Performed research on the theoretical pricing of American derivatives,
- A bachelor thesis on the statistical analysis of network models, primarily focused on the Exponential Random Graph model.

WORK EXPERIENCE

Data Scientist

July 2018 - present

Adyen, Full-time

Data Scientist at Adyen. Developing machine learning models at one of the largest payment processing companies in the world.

Data Scientist

October 2017 - June 2018

ING Group, Full-time

Risk Data Scientist (Model Developer) at the Financial Risk Model Development team.

- Developing machine learning models for risk management. This includes client behaviour modelling and client segmentation. Examples are: prepayment, savings balance modelling. Techniques include: Non-linear Regression, Decision Trees, Time Series Modelling.
- Assisting ING locations for the selection of standardized risk models.

Data Scientist

June 2016 - October 2017

ING Group, Full-time

Risk Data Scientist (Model Validator) at the Model Risk Management team.

- Validation of IRRBB/ALM models (e.g. prepayment, valuation, replication and economic capital).
- Building challenger models to challenge existing models.

Intern

December 2015 - June 2016

Rabobank, Full-time

Intern at the Quantitative Risk Analytics department for my M. Sc. thesis on credit risk related topics

Supervisor grocery store

June 2010 - November 2015

Albert Heijn Almere-poort, Part-time

Supervisor at a local supermarket responsible for opening the store and supervising a team consisting of 4-5.

SKILLS

<i>Languages</i>	Dutch (mother tongue) English (fluent)
<i>Software</i>	PYTHON (advanced knowledge) R (advanced knowledge) MATLAB (advanced knowledge) PYSPARK (semi-advanced knowledge) HTML (semi-advanced knowledge) SQL (semi-advanced knowledge) CSS (basic knowledge) VBA (basic knowledge)