Rodel van Rooijen

Curriculum Vitae

PERSONAL DETAILS

Birth	24 July 1993
Address	*At request*
Phone	*At request*
Mail	`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 (ERG) model.

WORK EXPERIENCE

Data Scientist July 2018 - present

Adyen, Full-time

- Developing machine learning models. An example is a machine learning model for a transaction decline rescue product. The machine learning model enables to intelligently retry declined transactions based on transaction features. Another example is a fraud detection algorithm (rule based) to intelligently block credit card updates. Techniques include: Logistic Regression, Decision Tree, Random Forest (Spark MLlib, Scikit-learn).
- Creation of dashboards and tables for product insights. This is primarily the performance dash-boarding of several products. Examples are shopper conversion, authorization rate and account updater reports. Tools: Looker, Apache Spark.
- Establishing and maintaining data pre-processing and data pipelines (ETL) in (and to) Apache Spark. Tools include: PySpark, Python, Java, JupyterHub.

Data Scientist June 2016 - June 2018

ING Group, Full-time

- Developing machine learning models. This includes client behaviour modelling and client segmentation. Examples are: prepayment, savings balance modelling. Techniques include: Non-linear Regression, Decision Trees, Time Series Modelling.
- Validating existing Asset and Liability Management (ALM) models, by developing challenger models, testing accuracy/model performance and verifying conceptual soundness.
- Assisting ING locations for the selection of standardized risk models.

Graduate Intern December 2015 - June 2016

Rabobank, Full-time

Intern at Credit Risk modelling in Rabobank 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 responsable for opening the store and supervising a team consisting of 4-5.

SKILLS

Languages	Dutch (mother tongue)
	English (fluent)
Programming	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)