NIKLAS FORSSTROEM | RESUME

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PERSONAL SUMMARY

Quantitative analyst with a rigorous scientific background, extensive experience modelling a wide array of financial products and implementing highly efficient software systems. Eager to apply my knowledge of technology, stakeholder management and scientific reasoning to provide tangible results.

WORK EXPERIENCE

Credit Suisse AG, *Quantitative analyst,* Full time, Paid   *Zürich, Switzerland,* **Jan 2022 – Today**
Wroclaw, Poland, **Sep 2020 – Dec 2021**

As part of Credit Suisse's Lombard Modeling team, I build models that evaluate appropriate loan to value (LTV) ratios for portfolios of pledged assets. During my first year of employment, I received the most recognitions for excellent contributions in the QAT department. My responsibilities include:

- Aligning senior managers from the bank's world spanning departments on common modelling approaches.
- Crafting compelling model change submissions, that withstand independent evaluation from risk units.
- Publishing periodic software enhancements which directly govern the business' LTV ratios.

Increasing reliability of BAU processes through enhanced monitoring procedures and operational controls.

United Nations, *Co-author,* Part time, Unpaid   *New York, USA,* **Dec 2020 – Mar 2021**

Co-authored a White Paper for UNicoins, a tokenized time accounting system that helps meet the UN's 2030 agenda of achieving the SDGs by tracking UN personnel's contributions to cross-collaborative projects.

- Proactively prevented systemic loopholes by researching the effects of several incentivization strategies.
- Conducted numerous pilot studies to find the ownership model which would best facilitate collaboration.

Ampfield AB, *Commodity & FX modeler,* Full time, Unpaid   *Gothenburg, Sweden,* **Jun 2020 – Nov 2020**

Empirically determined the pricing structure of limit orders in commodity and currency markets.

- Derived innovative hypotheses of market microstructure using stochastic calculus and data analysis.
- Designed a highly efficient C++ algorithm that significantly outperformed the company's historical model.

Amerden Inc, *Project management Intern,* Full time, Paid   *St. Augustine, USA,* **Jul 2018 – Jan 2019**

Lead the development of a collision avoidance system for AGVs.

- Solidified a $1'750'000 contract by meeting stakeholder expectations within the timeline and budget.

CETAC, *Relationship manager,* Part time, Unpaid   *Gothenburg, Sweden,* **Aug 2017 – Jun 2018**

Arranged career-focused university events that bridged gaps between industry and academia.

- Built relationships with CEOs from leading companies within the Nordic region.
- Spearheaded the year's biggest event for hundreds of students by utilizing effective marketing strategies, handling necessary university arrangements and managing all communications with guest lecturers.

OBOS Sverige AB, *Developer,* Full time, Paid   *Myresjö, Sweden,* **Jun 2017 – Aug 2017**

Developed a file managing system with configurable access rights for internal company drawings

EDUCATION

NATIONAL UNIVERSITY OF SINGAPORE   *Singapore,* **Aug 2019 - May 2020**
Exchange studies in Mathematical & Computational Finance

CHALMERS UNIVERSITY OF TECHNOLOGY   *Gothenburg, Sweden,* **Sep 2015 - Nov 2020**
Master of Science, Major in Mathematical & Computational Finance, Minor in Physics

TECHNOLOGY

Highly skilled:	Python, C#, Java, MS office
Skilled:	SQL, R, MATLAB
Intermediate:	C++, F#, git, TensorFlow

LANGUAGES

Swedish:	Native language
English:	Fluent
Spanish:	Basic proficiency