Markus Andersson

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EDUCATION

Royal Institute of Technology / KTH   **Stockholm, Sweden**
Master of Science in Applied and Computational Mathematics   Aug 2010 – Oct 2015
- **Specialization** in Financial Mathematics
- **BSc** in Vehicle Engineering, BSc project in Mathematical Statistics
- **MSc thesis** Mathematical Statistics

Stockholm School of Economics   **Stockholm, Sweden**
- Phd Courses in Continuous Time Finance, Empirical Macro-Based Asset Pricing   Oct 2014- May 2015

Stockholm University   **Stockholm, Sweden**
- Courses in Financial Econometrics, Life insurance mathematics   Sep 2014- Oct 2014

École Polytechnique Fédérale de Lausanne   **Lausanne, Switzerland**
Exchange Semester Financial Engineering   Feb 2014 - Jul 2014
- Courses in Time Series, Simulation methods in Finance and Insurance

Högskolan i Gävle   **Gävle, Sweden**
- Courses in Management, Business and Accounting, Microeconomic theory   Jan 2013 - Jun 2014

WORK EXPERIENCE

Sveriges riksbank, Financial Stability Department   **Stockholm, Sweden**
Data Specialist / Research Associate   Aug 2015 –
- Database administrator at the department
- Research and policy work towards financial stability

Royal Institute of Technology, KTH   **Stockholm, Sweden**
MSc thesis with focus in Mathematical statistics and Macroeconomics   Apr 2015 – Oct 2015
- Multivariate Financial Time Series and Volatility models
- Perform Tactical Asset Allocation (TAA) as a portfolio strategy based on the multivariate models

Royal Institute of Technology, KTH   **Stockholm, Sweden**
Teaching assistant   Sep 2014 – May 2015
- Responsible of the exercise sessions and computer labs in the course
  SF1901 Probability Theory and Statistics

Valueguard AB   **Stockholm, Sweden**
BSc project with focus in Mathematical statistics   Jan 2013 – Jun 2013
- Investigation of the influence of new building developments on prices of property
- Performed prediction based on large amount of data on property sales within Stockholm county
- Developed new quantitative model for this linear regression in R

Dahl Sverige AB   **Stockholm, Sweden**
Sales   Jul 2015
- B2B Sales within heating and industry products   Jun 2014 – Aug 2014
- Continuous Client Relationship Management   Jun 2013 – Aug 2013
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Dahl Sverige AB   **Stockholm, Sweden**
Sales   Sep 2006 – Sep 2008
- B2B Sales within heating and industry products

K-Rauta AB   **Stockholm, Sweden**
Sales   May 2004 – Sep 2006
- Sales within heating, construction and bathroom products

EXTRACURRICULAR ACTIVITIES

BRF Stiftelsen 4, Sundbyberg   **Sundbyberg, Sweden**
Member of board   Jan 2007 – Dec 2007
- Responsible for issues within property restoration and Building Service Installations

SKILLS, ACTIVITIES & INTERESTS

Languages: Fluent Swedish, Finnish, English; Conversational French
Technical Skills: R, Matlab, Python, Maple and MS Office
Interests and Activities: Crossfit, Running and Languages

REFERENCES & GRADES

References and grades available upon request