Victor Brun

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Education

Chalmers University of Technology Gothenburg, Sweden
M.Sc. in Engineering Mathematics and Computational Science 2021 - 2024
Took courses with focus on statistics, probability theory and financial mathematics. But courses in optimisation, PDEs, and high performance computing were also taken.
Master thesis: Yeild Curves in the Post-LIBOR World, supervised by Dr. Jesper Tidblom.

Chalmers University of Technology Gothenburg, Sweden
B.Sc. in Engineering Mathematics 2018 - 2022
The Engineering mathematics program has a focus on fundamental mathematics and statistics. The programme does, however, also incorporates courses in physics and, e.g., control theory in order to give the students a broad foundation.
Bachelor thesis: Fourier series expansion of second order Eisenstein series, supervised by Tobias Magnusson and Prof. Martin Raum.

Experience

Under construction.

Coding skills

Languages: Python, Go, R, C, C++, MATLAB, Java, Haskell, Javascript, Qlang
Technologies: Apache Spark, Databricks, Azure, GCP, AWS, MySQL, PostgreSQL, Redis, Git
Other: Experiences with Linux environments and high-performance computing.