

CURRICULUM VITAE **Fredrik Strandberg**

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Nationality: Swedish 722 25 VÄSTERÅS, SWEDEN



PROFILE

- **MSc in Electrical Engineering, specialized at *Financial Mathematics***
- **Special skills in the *modeling* of financial processes, risks and instruments; Econometrics, theoretical pricing and portfolio theory**
- **Work experience from HypoVereinsbank Operational Risk Control.**
- **Strong language skills**

EDUCATION

Royal Institute of Technology (KTH), Stockholm 1996-2001
Msc in Electrical Engineering. Graduated 2001. Additional special studies in financial mathematics. Master Thesis: *Tails and outliers in financial time series*

Munich University of Technology, (TUM), Munich 1999-2000
Exchange with KTH (year 4). Courses in applied mathematics.

WORK EXPERIENCE

Teacher, Bäckbyskolan, Västerås. Mathematics and physics. 2003-2004

HypoVereinsbank Risk Control, Munich 2001, jun-dec
Managing, modeling and validation of *market data*. Robust statistical estimation of *market parameters*. Software development for data validation and parameter estimation, still in use by HVB.

JAPS Electronic AB, Västerås, Sweden 1995-1997
Installation, testing and documentation of electronic measurement systems.

SPECIAL SKILLS

Financial mathematics: Econometrics, time series analysis, portfolio theory, arbitrage theory, statistics, stochastic calculus, capital markets theory, probability theory, martingale theory, numerical methods, optimization, derivatives pricing, GARCH modeling

IT: Matlab, Asset Control + Formula Engine, Maple, C, LaTeX, MS Office, basic UNIX and HTML

Languages: **Swedish, English, German:** Proficient **French, Spanish:** Good

OTHER

International: Traveled around the world alone for a year 2002

Music: Very broad and experienced artist/entertainer

REFERENCES

Dr. Gabriela Pop, HypoVereinsbank Risk Control gabriela.pop@hvb.de +49 89 378 293 36
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