TOMÁS CARRONDO

Enthusiastic and determined Mathematics student with a proven track record of success. Demonstrates proficiency in individual and collaborative work, analytical thinking, coding, and backtesting hypotheses. Excels across diverse mathematical domains, with a strong grasp of financial concepts. A perpetual learner, eagerly seeking insights from experienced individuals.

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EDUCATION

Delft University of Technology

- *09/2022 - Present:* **MSc in Applied Mathematics - Financial Engineering**
  - Expect to achieve the degree in the summer of 2024
  - **Current GPA:** 9 out of 10
  - **Current main research interests:** Stochastic Analysis, Rough Path Theory, Signature-based methods, Kernel Learning, Functional Data Analysis

Instituto Superior Técnico, University of Lisbon

- *09/2021 - 07/2022:* Additional year as a graduate, thus completing over 200 ECTs through various courses.
- *09/2018 - 07/2021:* **BSc in Applied Mathematics and Computation**
  - **Final GPA:** 17 out of 20
  - This degree offered comprehensive education across major branches of Mathematics, fostering robust theoretical foundations. Additionally, it encompassed various applied courses, some featuring a significant programming component. Guided by Professor Roger Picken, my BSc thesis delved into Topological Data Analysis, with a focus on Persistent Homology, achieving a score of 20/20 marks.

PROFESSIONAL EXPERIENCE

ING Bank, Amsterdam

- *07/2023 - 11/2023:* **Intern at Credit Risk Model Validation**

TEACHING EXPERIENCE

Delft University of Technology

- *09/2023 - Present:* **Teaching Assistant of multiple courses**
  - Martingales and Brownian Motion (MSc);
  - Introduction to Financial Mathematics (MSc);
  - Differential Equations (BSc);

PROGRAMMING

Python ●●●●●●●●○○

Mathematica ●●●●●●●●○○

Matlab ●●●●●●●○○○

LANGUAGES

Portuguese - **Native**

English - **Advanced**

Italian - **Intermediate**

OTHER INTERESTS

- Real Cinema
- Backpacking
- Philosophy
- Lino Printing