Simon Ellersgaard Nielsen, Ph.D. *June 11, 1986*

This is an abridged / public CV similar to what can be found on LinkedIn. I only hand out my full CV in rare circumstances.

Summary. *Versatile quantitative researcher with a background in mathematical finance, theoretical physics, and analytic philosophy (PhD MSc MASt MPhysPhil). Educated at the universities of Oxford, Cambridge, Imperial College, and Copenhagen, with a proven track record of academic excellence. Buy and sell side experience from B.H. Digital, Tudor Capital, and J.P. Morgan. Profound interest in the full spectrum of financial engineering; from the model driven pricing of exotics, to the data-driven extraction of alpha-capturing signals. Professional interests gravitate towards the exploration and integration of classical time series econometrics and modern-day machine learning to facilitate optimal quantamental trading (signal research / portfolio construction). Strong proponent of the scientific process. Inquisitive. Original. Diligent and honest.*

Education.

University of Copenhagen — Copenhagen, DK
Ph.D. in Financial Mathematics — *2013 – 2016*

Imperial College London — London, UK
MSc in Risk Management & Financial Engineering (Distinction, Academic Excellence Award) — *2011 – 2012*

University of Cambridge, St. Catharine's College — Cambridge, UK
MASt in Applied Mathematics - Part III of the Mathematical Tripos — *2009 – 2010*

University of Oxford, Somerville College — Oxford, UK
MPhysPhil in Physics & Philosophy (First Class, Cobbe Scholar) — *2005 – 2009*

Herlufsholm School — Næstved, DK
IB Bilingual Diploma (Valedictorian) — *2003 – 2005*

Multiple certificates incl. The Capital Markets Programme, The Deep Learning Specialization, and The Reinforcement Learning Specialization.

Experience.

Brevan Howard (Digital Assets) — London, UK
Quantitative Researcher — *May '22 – present*
- Systematic/quantamental strategies and data science for the digital assets desk.

J.P.Morgan Chase (CIB, Applied AI & Machine Learning) — London, UK
VP Quant Analytics Manager — *Jan '21 – May '22*
- Data package for systematic/quantamental macro trading.

Tudor Capital Europe (Global Macro) — London, UK
Quantitative Researcher — *May '16 – May '20*
- Systematic/quantamental derivative strategies and data science for the global macro desk.

Please refer to my Linkedin profile for the complete list of work experiences along with recommendations.

Assorted Technical Skills.

- **Quantitative:** My skillset is multi-faceted. I believe in modelling simplicity and interpretability without sacrificing expressive adequateness. In my work I have to various degrees used: classical econometrics, time series modelling, supervised and unsupervised machine learning (cluster analysis, dimensional reduction, constrained regressions, support vector machines, random forests, deep learning etc.), reinforcement learning, Bayesian analysis, stochastic calculus, derivatives pricing, stochastic control (HJB equations, martingale methods), modern portfolio theory (optimal portfolio construction), finite element analysis, and Monte Carlo methods.
- **Computing:** OOP and package construction in Python using libraries such as Numpy, Scipy, Pandas, Statsmodels, Scikit, Keras/tensorflow, and PyMC3. I strive for modular design and re-useability in everything I design. Prior experience (with various levels of proficiency) in MATLAB, R, VBA, C, and C++. Version control (Git, Github, Bitbucket). Issue tracking (Jira). User of tools such as Bloomberg, Haver, and Macrobond. LaTeX-enthusiast.

Personal Information.

- British and Danish dual citizen.