Dmitrii B. (Amsterdam)
Middle Python Software Engineer

SUMMARY

- Python Software Engineer with 6+ years of experience in the IT industry
- Fluent English
- Beginner Dutch, German

TECHNICAL SKILLS

Main Technical Skills	Python (6 yr.)
Programming Languages	C, C++, Python (6 yr.), R
AI & Machine Learning	OpenCV
Databases & Management Systems / ORM	SQL
Azure Cloud Services	Azure DevOps
Version Control	BitBucket, Git
Third Party Tools / IDEs / SDK / Services	CMake, MatLab
Operating Systems	Linux, Windows
Other Technical Skills	LaTeX

Model Vadat

April 2019 - now

Rabobank, Utrecht

- Validation of a wide range of risk models within a bank: d Market Risk (VaR, SVaR, IRC, TRIM obligations) d Operational Risk (AMA model, reporting to ECB)
- Regulatory Capital (CPM, FX, Migration Matrix, Real Estate, NiGEM)
- ALM (Prepayment, LBB CPR)
- Developing tools to automate Model Validation activities

Mathematical Software Engineer

October 2018 - February 2019

Ibeo Automotive Eindhoven B.V., Eindhoven

- Radar signal simulation and processing in MATLAB/C++

Mathematical Software Engineer

October 2017 - September 2018

Sioux LIME, Eindhoven

- Mathematical consultancy for ASML, Nexperia, and ProRail:

d Mathematical modelling and numerical analysis of physical processes in MATLAB

d Computational Fluid Dynamics simulations in COMSOL

d Statistical analysis of experimental results in Python/Excel

d Fast detection of small objects using advanced image processing techniques in C++ (with OpenCV)

d Development of Convolutional Neural Network-based deep learning algorithm for image classification in Python/C++ (with Caffe)

Teaching Assistant

February 2017 - July 2017

(Object Oriented Scientific Programming with C++ course)

TU Delft, Delft

- Assisting and supervising graduate students
- Evaluating and grading assignments

Programmer Analyst

July 2013 - January 2014

ProfitLAB, Saint-Petersburg

- Development of automated trading systems
- Stock trading and strategies testing using TSLab on Moscow Exchange

EDUCATION

Erasmus Mundus Joint MSc programme COSSE (Computer Simulation for Science and Engineering)

September 2015 - September 2017

TU Delft, MSc, Applied Mathematics

September 2016 - September 2017

Master thesis: Adaptive Deflated Multiscale Solvers (numerical experiments are implemented using MATLAB Reservoir Simulation Toolbox)

- **TU Berlin** September 2015 - August 2016

MSc, Scientific Computing

Saint-Petersburg State University September 2011 - June 2015

BSc with distinction, Applied Mathematics and Informatics

Bachelor thesis: Mathematical models of competition in biology and economics

(the model is based on the system of nonlinear PDEs and solved numerically using MATLAB)

COURSEWORK

TU Delft

- ◁ Introduction to High Performance Computing
- ◁ Parallel Programming
- ◁ Martingales, Brownian Motion and Stochastic Processes
- ◁ Programming and Data Science

TU Berlin

◁ Scientific Computing
◁ Numerical Linear Algebra
◁ Matrix Theory
◁ Numerical Methods for Engineering

◁ Differential Algebraic Equations

Coursera Certificates

(John Hopkins University)

◁ The Data Scientist's Toolbox ◁ Getting and Cleaning Data
◁ Exploratory Data Analysis
◁ R Programming

IBM Analytics Badges

◁ Hadoop Programming ◁ Watson Analytics