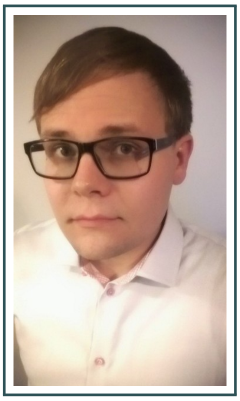

Robert Siriö

Date of birth 10.6.1989

Curriculum Vitae

I am a music enthusiast, techgeek and a Helsinki university graduate with a master's degree in applied mathematics (computer assisted mathematics). I have a versatile background in full stack web development, analytics, and process management.

Education

2014–2016 **Master of Science**, *Helsinki University*

2010–2014 **Bachelor of Science**, *Helsinki University*

2009–2010 **Military service**, *Navy orchestra, Turku*

Master's thesis

Topic Quantifying commodity basis risk by simulating the price dynamics of futures

Supervisors Samuli Siltanen, Gillis Danielsen

Description The objective of the thesis is to construct a risk measure on the commodity futures market. Central themes in the thesis are futures price modelling with stochastic differential equations, and model parameter estimation utilizing statistical filtering techniques.

E-thesis https://helda.helsinki.fi/handle/10138/162968

Employment

01/2020– **Software team lead**, ANALYSE^2

I am working as lead for a team of data engineers and data scientists. The position is quite close to a textbook Scrum Master role. I find equal pleasure in delivering high end end-to-end analytics solutions as in improving development efficiency and overall team well-being.

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02/2016–01/2020 **Full stack developer**, ANALYSE²

I worked, as a part of an agile development team, on a modern and highly responsive single-page web-application. The product is an assortment planning-, and pricing software aimed at different retail markets. The backend is implemented as an ASP.NET Core REST API, whereas the frontend is built with an MVVM implementation resting on TypeScript, Angular and mobx.

06/2015–09/2015 **Portfolio management associate**, ESTLANDER & PARTNERS OY

The research for my master thesis was done for Estlander & Partners. The main topic in my research was time series modelling of commodity futures utilizing Bayesian filtering algorithms. The objective was to produce a model that is able to quantify basis risk by simulating commodity spot price dynamics.

11/2014–02/2016 **Junior full stack developer**, VALUATUM OY

I worked as a part of a developer team developing a credit risk and equity research web application (provided as SaaS). Both the backend (Java and MySQL) and frontend (JSP and JavaScript) rely heavily on different frameworks. I have also familiarized myself with different automated unit-, and integration testing techniques and technologies in my work at Valuatum.

09/2014–11/2014 **Course assistant**, HELSINKI UNIVERSITY

As an course assistant I was responsible of conducting weekly exercise sessions for undergraduate students in different courses. I was also expected to develop model solutions to the exercise handouts and document the amount of exercises solved by the participants of the course.

Programming skills

Languages & Scripting Java, C#, python, JavaScript, TypeScript, HTML, CSS, LESS, SQL, Bash, MATLAB, LaTeX

Technologies & Frameworks .NET Core, Spring, Angular, Flask, mobx, ag-grid, Protractor, Cucumber, Robot Framework, Docker, AWS, git

OS Linux, Windows

Database MySQL, PostgreSQL, SQL Server, Snowflake

Methods & Patterns Object-oriented programming, Reactive programming, TDD, REST, MVVM, IaC, Continuous integration (Jenkins, TeamCity, GitLab), Agile methods, Scrum

Languages

Native Swedish

Excellent Finnish English

Basics Japanese German

Links

Master's thesis

Bachelor's thesis (in Swedish)

LinkedIn

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