Curriculum Vitae Bram Kuijvenhoven

Date: 19 April 2007

Personal Details

Name:	Kuijvenhoven, Bram
Nationality:	Dutch
Birth:	The Hague, 1984
Civil status:	Married
Address:	Duivendrecht, The Netherlands
Email:	bram@kuijvenhoven.net
Website:	http://www.kuijvenhoven.net/

Education

Bachelor Degree

University:	Delft University of Technology, Delft, The Netherlands
Discipline:	Applied Mathematics
Period:	2002 - 2005 (3 years)
Average grade:	9, with honors

Master Degree

University:	Delft University of Technology, Delft, The Netherlands
Discipline:	Applied Mathematics
Specialization:	Probability, Risk and Statistics
Period:	2005 - 2007 (2 years)
Graduation:	September 2007
Average grade:	9, with honors
Master thesis:	The Algebraic Difference Between Two Random Cantor Sets

Work Experience

Function:	ALM Modeller
Period:	October 2007 - current
Company:	ABN AMRO, Head Office, Amsterdam, The Netherlands
Hours/week:	32
Activities:	The ALM Modelling department within Group Functions is responsible for modelling mortgage prepayments, savings volumes and Economic Capital for interest rate and FX translation risk.
	So far I have been conducting some PCA analyses, implemented Monte Carlo simulation for an interest rate risk Economic Capital tool, and started the development of a real-world interest rate model. Together with my colleagues I also worked on collecting mortgage prepayment data and on developing a C++ framework for pricing interest rate derivatives.

Function:	Programmer
Period:	October 2002 - September 2007
Company:	Eljakim IT BV, Utrecht, The Netherlands
Hours/week:	8
Activities:	Main activity was the design and implementation of PDF report generator software (eQuill, which I also used to generate this CV). I also worked on a Java-based touchscreen cash register application and some PHP-based solutions.

Prizes Won

Contests

Prize:	Bronze Medal, ranking 108th out of 272 contestants
Contest:	IOI (International Olympiad in Informatics), Finland, 2001
Prize:	Bronze Medal, ranking 84th out of 277 contestants
Contest:	IOI (International Olympiad in Informatics), South-Korea, 2002
Description:	The IOI is an international algorithm programming contest for high school students. Countries delegate four students who ranked highest in national competitions. See the websites at http://www.ioi2001.edu.fi/ and http://www.ioi2002.or.kr/eng/.
Prize:	1st place (shared with 11 participants out of 300)
Contest:	USACO (USA Computing Olympiad) Fall 2001 Contest, Green Division
Description:	International algorithm internet programming contest for high school students
Prize:	1st place
Contest:	Pythagoras Olympiad, 2001
Description:	The Pythagoras Olympiad is a ladder competition organised by the Dutch mathematics magazine 'Pythagoras'.

Awards

Award:	'Civi Propedeuseprijs voor de Industrie in de discipline Technische Wiskunde'
Description:	National award for first year university students who obtained the highest grades

Activities

General

Hobbies:	Computer programming, mathematics, computer games, board games, running my own Debian server, studying the Bible

Committees

Function:	Jury member BAPC 2005, Delft University of Technology
Function:	Jury member BAPC 2006, Leiden University
Description:	It is the responsibility of the jury of the Benelux Algorithm Programming Contest (BAPC) to create a challenging and balanced set of tasks for the participants, and to create test cases, write example implementations and monitor the judging process during the contest.

Abilities

Driver's license:	Yes, Category B (European)

	IT related
General:	Design and implementation of algorithms, database design.
Languages:	C++, Java, Pascal, Python, SQL, VBA, MatLab, Maple, LaTeX
	Languages
Mother tongue:	Dutch
Advanced:	English; both oral and in writing
Basic:	German, French and Spanish; two years of Greek and Latin at high school