Marco Menner

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PERSONAL INFORMATION

Date of birth 19.04.1988
Nationality German

EDUCATION

Since 10/2013 **University of Konstanz, Germany**
- Graduate School of Decision Science, Doctoral Studies

Since 10/2011 **University of Konstanz, Germany**
- Master of Science in Mathematical Finance

10/2008 – 07/2011 **University of Konstanz, Germany**
- Bachelor of Science in Mathematical Finance

ACADEMIC EXPERIENCE

05/2013 - 12/2013 **Master Thesis, RZVN - Wehr GmbH, Konstanz**
Optimization project (in MATLAB and C#), Department of Mathematics

- Mathematical modeling and optimization of gas and electricity supply nets
- Minimized costs (net construction and technology costs minus earnings)
- Considered electricity and gas network conditions
- Developed a discrete simulation approach to construct supply nets
- Developed a new model to allow for continuous optimization on supply nets

05/2013 – 09/2013 **Department of Biology - University of Konstanz**
MARK-AGE (EU project), identification of biological age

- Supported Chair of Molecular Toxicology with statistical analyses (in R)
- Processing of data

04/2012 – 07/2012 **University of Konstanz & Amcor Flexibles GmbH Singen, Deutschland**
Optimization project (in MATLAB), optimal supply of aluminum strips

- Find the optimal supply of aluminum strips
- Modelled the problem and implemented several self written algorithms
- Meetings and discussions with the production manager

11/2010 – 07/2012 **Student Research Assistant**
Chair of International Financial Management

- Worked on different projects (in VBA, EViews und MATLAB)
- Supported research by conducting econometric analyses
- Automatized data acquisition (in VBA, Python)

Since 10/2010 **Tutorials**

Department of Economics

- Tutorial in International Finance – parities, FX risk, investment decisions
- Tutorial in Bank Strategy - functions, risks and products of banks, crisis

Department of Mathematics

- Tutorial in Optimization - Armijo, linear optimization, Newton, BFGS
- Tutorial in Numerics - LES, Simplex, Runge-Kutta, numerical integration
- Tutorial in Computer-Mathematics - Latex, MATLAB introduction
- Tutorial in Stochastics - prob. theory, Bayes, convergence

WORKING EXPERIENCE

08/2012 – 02/2013 **Credit Suisse AG, Zurich, Switzerland**
Internship, Equity Derivatives and Structured Products,
Investment Banking Front Office, Desk Quant

- Priced and set up structured products, advised Traders
- Supported the Clariden Leu migration (valuation of structured products)
- Developed risk scenarios and risk analyses for traders
- Payoff scripting of complex structured products
- Developed and implemented several useful tools (in VBA, SQL)

08/2010 – 10/2010 **HSBC Trinkaus & Burkhardt AG, Düsseldorf, Germany**
Internship, Market Risk Control, Investment Banking

- Analysed evaluation of CMS swaps
- Analysed rating changes of Asset-Backed Securities
- Programmed routines to use in the Front Office system

OTHER SKILLS AND INTERESTS

Languages: **German** (native), **English** (fluent), **French** (basic)

IT: MATLAB, VBA, SQL, EViews, Gauss, R, C#, Python

Memberships: Student Representatives, Börsenforum Konstanz e.V., MinD e.V.

Interests: Outdoor sports, Volleyball (TV Konstanz), travel, cooking