Wayne Nilsen

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Education

08/12 – 01/14 **Master of Science in Mathematical Finance**,
Boston University, Boston, MA.

08/07 – 05/11 **Bachelor of Science in Mathematics, Computer Science Dual**,
Bloomsburg University, Bloomsburg, PA.
- 3.65/4.0 Cum Laude 7th May 2011.

Academic Background

Mathematics	Measure Theoretic Probability, Statistics, Numerical Methods, SOA Exam P
Computing	Software Engineering, Algorithms Analysis, Genetic Algorithms, Database, GUI
Financial Math	Stochastic Calc, Market and Credit Risk, Copulas, CRR, Black-Scholes

Publications

08/11 – 01/12 H Sayit and W Nilsen: *No Arbitrage in Markets with Bounces and Sinks*, Worcester Polytechnic Institute.
International Review of Applied Financial Issues and Economics, Vol. 3, No. 4, 2011

07/10 – 05/11 N Jevtic, W Nilsen et.al. *Stochastic Brightness Variations in the Central Star of Planetary Nebula NGC 6826*, Bloomsburg University.
The Astrophysics Journal, Vol. 756, No. 1, 2012

Computer Skills

Object Oriented	C++ Java Python Matlab	Functional	C Maple R
Markup	LaTeX HTML CSS Blueprint	Database	SQL
Version Control	CVS SVN	Software	Netbeans Excel RStudio IDLE Bloomberg Linux

Experience

01/12 – 05/12 **Teaching Assistant**, Worcester Polytechnic Institute, Worcester, MA.
- Calculus 1 and 3, Introduction to Statistics

08/11 – 12/11 **Classroom Assistant**, Worcester Polytechnic Institute, Worcester, MA.
- Maple 15 for Calculus 3 and 4

6 – 7 of '11, '12 **Teaching Assistant**, Johns Hopkins CTY, Bethlehem, PA.
- Teaching gifted students from 7th to 11th grade Java (11) and Number Theory (12).

08/07 – 05/11 **IT Building Manager**, Bloomsburg University, Bloomsburg, PA.
- Maintain computer systems for the faculty of four scientific departments.

01/09 – 05/09 **Intern**, Applied Programming Technologies, Bloomsburg, PA.
- Extended the Symbolic Nuclear Analysis Package to support heavy water reactors.
- Worked with CVS version control and writing code for a large project in a team.