

Curriculum Vitae

Alexander Sokol

14th of March 2016

Personal information

Name: Alexander Sokol
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Education

Bachelor's degree, Statistics, 2002-2006, University of Copenhagen, GPA 11,75 (12-scale)
Master's degree, Mathematics, 2006-2008, University of Copenhagen, GPA 12,00 (12-scale)
PhD degree, Statistics, 2010-2013, University of Copenhagen (winner of UCPH Science prize for best PhD thesis)

Current position

2015-, Nordea Life and Pensions, senior asset allocation manager. I currently work with asset allocation and investment strategies in the Group Investments department of Nordea Life and Pensions. As part of my work on asset allocation, I am also responsible for the development and dissemination of quantitative tools for analysis and practical decision-making in the investment process. We develop our tools in C#, F#, Excel and R in close collaboration with other investment professionals and risk managers. Our tools utilize a wide range of mathematics and statistics, e.g. continuous-time processes, numerical optimization and statistical learning methods, and are applied to both financial market data and internal portfolios.

Previous experience

2013-2015, Schantz, IT consultant
2010-2013, University of Copenhagen, PhD student in statistics
2008-2010, Nordea Markets, interest rate exotics trader

What kind of person I am

- I believe that mathematics and statistics offer great possibilities for adding value to modern knowledge-intensive companies. At the same time, I also believe that the qualitative and intuitive capabilities of expert humans are essential. Therefore, my philosophy when it comes to the usage of mathematics and statistics is to develop ways for quantitative analysis to be used in conjunction with human knowledge, resulting in the best possible use of all resources available – both numerical and human.
- I trust in the wisdom of crowds. Not in the sense that I think voters always select the best candidate, but in the sense that many people working together on a goal will yield better results than any effort by a single individual. Therefore, I seek out opportunities for cooperation and exchange of knowledge in my work.
- I am a big fan of the "work smart, not hard" idea, because I want to prioritize having the time and energy to think about interesting questions, reading books that I like and taking the initiative to think up new solutions.
- I take software implementation seriously. My languages of choice are C#, F# and R. I believe in unit tests, in scalable architecture, in commenting code and in pragmatic use of design patterns.
- My interests in math and statistics has changed over the years: I started out spending most of my time on continuous-time theory such as SDE models and semimartingales. During my PhD, I enjoyed high-dimensional statistics, sparse estimation and causality. I have also been working on Markov and semi-Markov models. Lately, I have mostly been involved with numerical optimization and portfolio choice theory.
- I am unmarried. In addition, to the best of my knowledge, I do not have any kids. In my free time, I like to run, climb walls and work out. I have also co-founded several reading circles, which I have taken part in during the last five years.
- I do not really care much for traveling, but I still like going places enough that I have most often gone abroad when the chance offered itself. I live in an apartment in Copenhagen now; I have previously also lived in New York, Paris and Zürich.