CONTACT

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EDUCATION

09/2022 – Present
Msc Quantitative Finance
Erasmus University Rotterdam
Current GPA: 7.8

05/2022 – 07/2022
Bachelor Thesis:
Optimal Robust Decision Trees
Grade: 9

09/2021 – 02/2022
Minor in Econometrics
Vrije Universiteit Amsterdam
GPA: 8.2

09/2019 - 07/2022
Bsc Applied Mathematics
Delft University of Technology
GPA: 8.1

2018 - 2019
Mathematics B & physics
Cabral Institute
High school VWO level

LANGUAGES

Programming
Advanced in Python, competent in Matlab, R, SQL and AIMMS.

Languages
Dutch: Fluent, native
English: Fluent
German: Comprehensible

GERT LEK

ABSTRACT

I am an analytically talented 22-year-old student, currently studying Quantitative Finance at Erasmus School of Economics. In 2022 I successfully completed my bachelor's degree in mathematics at TU Delft. I am currently in the fourth and last year of my studies. My passion lies in robust optimisation and AI.

WORK EXPERIENCE

TU Delft facility employee
Facility maintenance employee | 09/2021 – present
I work at the Faculty of Mathematics at TU Delft and assist with lectures.

TU Delft student mentor
Student mentor | 09/2020 – 09/2022
I worked at the Faculty of Mathematics at TU Delft to guide and give classes to first year students.

Independent Exam Trainer/Tutor
Mathematics Tutor | 07/2019 – present
I tutor mathematics for high school students or college students preparing for a mathematics exam like the GMAT.

Cabral Institute
Mathematics Tutor | 03/2019 – 07/2019
During my studies at Cabral, I worked as a tutor for VWO mathematics.

ADDITIONAL ACTIVITIES

From a young age, I was an avid runner. Since 2012 I run 5k and 10k national races, besides this I run marathons.
In addition to my studies, I enjoy reading financial books, biographies and classical literature. Before and after studying, I am often on the track or in the gym.
My favorite past-time is hiking in the mountains (alpinism).

EXTRA

Bachelor Thesis link
Robust OCTs: Investigating classification tree robustness
http://resolver.tudelft.nl/uuid:c3a9e0c7-0f44-4213-b714-b337ba162517

Case Study Optiver
Together with Optiver, I am researching Market Microstructure Noise in High-frequency data.

AIMMS Campus grant
In the summer of 2022, I was awarded a grant for a week full of specialised courses from various researchers. The highlights were a 2-day course in Contraint Programming from Dr. W.J. (Willem) van Hoeve and 2 days of Robust Optimization given by Dr. K.S. (Krzysztof) Postek.

Case study DUO
I conducted a 6-week case study for DUO where we generated and analysed synthetic data.