

FAROOQ AHMED AZIZ

farooqaziz86@gmail.com | +46 764 188 709

Education

2009 - present	<p>UPPSALA UNIVERSITY <i>Candidate for Master of Financial Mathematics, September 2011</i></p> <ul style="list-style-type: none">• Expected to graduate in September 2011• Courses taken include: Financial Theory, Microeconomics, Financial Mathematics II, Macroeconomics, Markov Processes, Time Series Analysis, Partial Differential Equations with applications to Finance, Computational Finance, Stationary Stochastic Processes, Financial Mathematics III, Advanced Company Valuation (Audited), International Financial Management (Audited), Information Technology a dissertation in Financial Mathematics.	Uppsala, Sweden
2005-2009	<p>LAHORE UNIVERSITY OF MANAGEMENT SCIENCES (LUMS) <i>Bachelor of Science in Economics and Mathematics, June 2009</i></p> <ul style="list-style-type: none">• Courses taken include: Principles of Finance, Principles of Financial Accounting, Principles of Management Accounting, Statistics, Econometrics, Options, Swaps & Futures, Stochastic Calculus, Operations Research I & II, Numerical Analysis, Probability, Linear Algebra, Money, Banking & Financial Institutions, Advanced Statistical Analysis, Real Analysis, Complex Analysis, Set Theory, Problem Solving and Computer Programming using C++, Quantitative and Computational Finance, Introduction to Game Theory, Partial Differential Equations• Executive Vice President of the largest society at LUMS; SLUMS (Sports at LUMS)	Lahore, Pakistan

Professional Experience

Summer 2008	<p>Bank Al-Falah Securities <i>Intern</i></p> <ul style="list-style-type: none">• Performed weekly portfolio analysis and industry analysis of different insurance companies listed on the Karachi Stock Exchange• Conducted rigorous quantitative research to identify and analyse share price movements• Applied risk management techniques on the portfolios, prepared and analysed investment reports and developed recommendations for clients	Lahore, Pakistan
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Summer 2007	Eden Developers <i>Intern</i> <ul style="list-style-type: none"> • Worked with senior Project Managers for successful planning, execution, monitoring, control and closure for different housing projects 	Lahore, Pakistan
Projects		
<ul style="list-style-type: none"> • Calculated prices of European calls and puts and Barrier Options using Monte Carlo and Finite difference methods in Microsoft Excel and Matlab 		
Additional Skills and Experience		
<ul style="list-style-type: none"> • Attended two day training course on Sungard Front Arena which taught the use of advance software in the field of trading and risk management • Above Global Average Bloomberg Assessment Test (BAT) score. • Cricket Representative of LUMS for two consecutive years. Was responsible for negotiating with the sponsors and organizing different cricket events • Fluent in English, Hindi and Urdu • Proficient in Matlab and MS Office • Working knowledge of C++, R GUI, SPSS, STATA and Peachtree. 		
Honors and Awards		
<ul style="list-style-type: none"> • Awarded HEC-USAID Full Scholarship for the first two years at LUMS • 2nd Best A Level Business Studies student (Lahore Grammar School) • Best O Level Economics Student (Lahore Grammar School) • Best O Level Commerce Student (Lahore Grammar School) 		
Interests and Travelling		
<ul style="list-style-type: none"> • Cricket, Squash, Multi-player gaming, Poker • Travelled in Europe (Sweden, UK, Ireland, Germany, France, Finland), USA, Canada, Thailand, Singapore, Malaysia, UAE and India 		