CV

Name and address

Jan Röman
Östra Tullgatan 1
SE-722 09 Västerås
Sweden
Phone: +46 21 4909 554
Mobile: +46 708 606 306,
E-mail: jan@prosoftware.se
jan.roman@swedbank.se
WWW: http://janroman.dhis.org

Sex	Male
Date of Birth	23 December 1957
Nationality	Swedish

Education

1983 - 1989 — **Chalmers University of Technology, Göteborg, Sweden**
Lic. Eng. Theoretical Physics (1995, Chaos and Complexity).

1979 - 1983 — **Chalmers University of Technology, Göteborg, Sweden**
M.Sc. Engineering Physics (mathematics, theoretical physics).

2011 — **Interest Rate Derivatives**
Workshop in Berlin

2010 — **Interest Rate Derivatives – The new era**
Workshop in London with Patrick Hagan

2009 — **Model Validation**
Workshop in London, Marcus Evans

2009 — **BAO – Bankernas Arbetsgivarorganisation**
Collective bargaining rules - an introduction

2008 - 2009 — **Internutbildning Swedbank:**

1. First Induction training for new employees
2. Ethics, money laundering and security.
3. ALM – Anti-Money Laundering.
4. Insider Rules.
5. Environmental.
6. Financial psychology.
7. Funds as saving
8. The flow of information on the securities market.
9. Hybrid Bonds.
10. Risk and return.
11. Structured Products.
12. Labour.
13. New as Manager in Swedbank.
14. Rules and policies for managers.
15. Appraisal for managers and employees.
16. Salary reviews for managers and employees.

2006 - 2007 — **Swedish Financial Analyst Society (SFF)**
Financial Economics – CFA Light

2005 — **Mälardalen University**
Developing your Leadership

2002 — **7city Learning**
Understanding Capital Market

2002	**Informator** Advanced C++
2002	**OMX Stockholm Exchange – Börsinstitutet** Financial Futures
2001	**OMX Stockholm Exchange – Börsinstitutet** Interest Rate Products
2001	**OMX Stockholm Exchange – Börsinstitutet** Synthetic Contracts
2001	**OMX Stockholm Exchange – Börsinstitutet** Strategies and use of equity derivatives
2001	**OMX Stockholm Exchange – Börsinstitutet** Advanced equity derivatives
2000	**OMX Stockholm Exchange – Börsinstitutet** Introduction to equity derivatives
2000	**FOW Training** Clearing & Settlement
1998 – 2000	**OMX (Internal)** Clearing Office & Back Office
1998	**Global Knowledge Network** Open VMS
1997	**Learning Tree** Advanced C++
1997	**Informator** System administration in Windows-NT 4.0
1996	**Oracle** PL/SQL
1996	**Oracle** SQL and SQL*Plus
1996	**The George Washington University, ESI** Managing Projects
1996	**ABB (Internal) Åbo University** Neural Network
1996	**Hewlett Packard** UNIX Network Administration
1995	**Hewlett Packard** UNIX System Administration
1995	**Informator** Programming in C++
1994	**Informator** System administration and optimisations of Windows
1992	**Informator** Advanced C-programming
1991	**Computer Solution Europe AB** UNIX for programmers
1990	**Mälardalen University** Programming in C

Computer skill

MS/Word MS/Excel/VBA/Acess, MS/PowerPoint, Matlab, C/C++, SQL/SQL*Plus PL/SQL, Visual Studio, Java/JavaScript, php, asp, Perl, Python, HTML, MySQL, Apache, Windows, UNIX/Linux, MacOS, OpenVMS, Databases etc.

Languages

Swedish and English.

Career

Jul 2009 -	**Swedbank LC&I, Risk Control** Financial Engineer, Quant Risk Modeling
June 2008-June 2009	**Swedbank Markets, Risk Control** Assistant Vice President, Head of Market Risk and Credit Risk.
Mar 2007-June 2008	**Handelsbanken Capital Markets/Pro Software** Consultants - Aston Carter International Ldt. Running my own company.
Aug 2005 – Mar 2007	**Swedish Financial Supervisory Authority** Senior Risk Analyst. I work with supervision of Swedish insurgency companies.
Jul 2004 –	**Mälardalen University** **Department of Mathematics and Physics** Adjunct University Lector – Consulting Senior Lecturer Teaching at C- and D-level (last year at M.Sc.) in Analytical Finance.
Sep 2002 – Dec 2004	**Front Capital System (Sungard Trading System)** Senior developer in Fixed Income. Functional and System support. General development for Interest Rate Derivatives, especially an Option Adjusted Spread model for EuroHypo. Front office systems.
Feb 2000 – Aug 2002	**OMX Technology Security Systems/OMX Stockholm Exchange** Senior developer in Risk Analysis and Position Management – Trade Management in OMX's front office system, OneWorld.
Mar 1998 – Jan 2000	**OMX Technology Clearing Systems/OMX Stockholm Exchange** Senior developer Risk Analysis in OMX's system for Margin Requirement Calculations, RIVA. RIVA is a part of OMX's Clearing system SECUR which is used by the Stockholm Derivative Exchange and many other clearing houses, like Korea Future Exchange, Sidney Future Exchange and Hong Kong Future Exchange
May 1995 – Feb 1998	**ABB Industrial Systems** Senior developer, System- Operating System Specialist. I worked as technical administrator in some large international projects (US) with development and delivery of physical models in steel making. Responsible for physical models.
Aug 1994 – May 1995	**Computer Solution Europe AB** Responsible for Customer Services for Matlab/Simulink and toolboxes. Teacher in Matlab
Aug 1989 – Jul 1995	**ABB Corporate Research** Research Engineer in Semi Conductor research (Power Devices). Developer in Field calculations (FEM).
Aug 1983 – Aug 1989	**Chalmers University of Technology** Ph.D. student, Research Assistance and teacher in mathematics and physics at M.Sc. level. Did research in chaos, complexity and

fractals – multi-fractals. The last year and a half I spent at NORDITA in Copenhagen, Denmark.

Supervising of Master of Science Thesises

2003	**Stockholm University** *Valuating Swaptions using Matlab*. By Vivecka Kock
2005	**Mälardalen University** *A Java-Applet for the Black-Derman-Toy model***.** See http://janroman.dhis.org By Zhang Lei
2005	**Mälardalen University** *A Web-based mini system for fixed income analysis*. See http://janroman.dhis.org By Fred Takoeta and Hamadoe
2006	**Mälardalen University** *Valuation of exotic guaranteed equity bond by Monte Carlo simulation*. See http://janroman.dhis.org By Kwok-wai Choy
2007	**Stockholm University** *Stochastic Volatility Models in Option Pricing*. See http://janroman.dhis.org By Michail Kalavrezos and Michael Wennermo
2007	**Stockholm University** *Impact of Interest Rate Risks on Life Insurance Assets and Liabilities*. See http://www2.math.su.se/matstat/reports/serieb/2006/rep19/report.pdf By Hao Wu
2008	**Mälardalen University** *Analyzing the Term Structure of Credit Spreads on Corporate Bonds over Treasury Using the Extended-Nelson-Siegel Model*. See http://janroman.dhis.org By Helena Frisk (Swedbank) and Victoria Hallin
2009	**Mälardalen University** *Valuation of Power Exchange Contracts*. By Antti Laine and Toma Bartoma
2009	**Mälardalen University** *Value-at-Risk with Fat Tails.* By Natalia Mesa Arango and Danuwat Weereerat
2009	**Lunds Tekniska Högskola – Swedbank Markets** *A studyof trading Structurerad Products*. By Johan Wachtmeister och Carl Lindberg

2010	**Kungliga Tekniska Högskolan – Swedbank LC&I** *Valuation of hedging in the Black-Scholes framework*. Carl-Johan Johansson & Greger Sundqvist
2010	**Linköpngs Tekniska Högskolan – Swedbank LC&I** *Valuation of Cancellable Swaps with three models calibrated to the same market data*. See http://janroman.dhis.org Karolin Friberg & Matilda Rappe
2011	**Mälardalen University** *Characterizatio of Parameter for Delta and Delta-Gamma Neutral Hedging.* See http://janroman.dhis.org Elvan Toygarlar
2011	**Mälardalen University** *Valuation of cancellable interest rate swaps via Hull-White trinomial tree model.* See http://janroman.dhis.org Sergii Gryshkecych
2012	**Mälardalen University** *Validating the Willow tree model using Java* See http://janroman.dhis.org Hayford Gyasi and Kwame Bonsu
2012	**Mälardalen University** Yield-Curve construction. See http://janroman.dhis.org Jing Li and Simei Deng
2012	**Mälardalen University** *A Step-By-Step Procedure to The Numerical Solution for Time-Dependent Partial Derivative Equations in Three Spatial Dimensions*. See http://janroman.dhis.org Xinyan Lin
Ongoing	**Mälardalen University** A study of miss-pricing of financial derivatives when using the Extended Nelson-Seigel model instead of classical Bootstrap. Neda Kazemie
Ongoing	**Mälardalen University** Implementing Hull-White for Swaptions, Caps and Floors in a under normal distributed interest rates. Koorosh Feizi
Ongoing	**Mälardalen University** Implementing a Normal Black model for Swaptions under normal distributed interest rates. WenQing Huang and Kaiwen Wang
Ongoing	**Mälardalen University** Implementing a Hull-White PDE model for Cross-Currencies Cancellable Swaps. Xinyan Li

Ongoing **Mälardalen University**
Implementing a SABR Model for Interest Rate Derivatives.
Nguyen Tran and Anton Weigardh

Ongoing **Mälardalen University**
Methods to Model for Interest Rate Derivatives under a Multi Curve Framework.
Ngan Doan and Ngoc Thao

CV - Appendix

Computer Programming Skills
For many years, computer programming has been one of my greatest interests. I have learned and used many different languages but mostly C/C++ and SQL. I have also made some programs for Internet with HTML, PHP, ASP JavaScript, MySQL etc. Recently I have also made application using Excel – VBA and Access.

Teaching-Training Skill
During my time as a graduate student I teached students at the university in math, linear algebra, mechanics, quantum mechanics and thermodynamics for five years. As employed at COMSOL I gave courses for our customers in MATLAB. I enjoyed my time as a teacher very much and I got a very good reputation among the students. I work as a teacher at Mälardalen University where I give courses in mathematical finance as lector and examiner.

Science and Math Skills
As a theoretical physicist I have been working with very advanced mathematical models in different areas. One of my greatest interests has been to use this skill to solve advanced problems programming.

Homepage
I have a web-page with many different financial calculators with graphical and publications. Many financial institutes visit this webpage. Please see http://janroman.dhis.org.

Summery I have worked
5 years with VAX VMS,
10+ years with UNIX, (HP-UX, IBM AIX and SUN OS),
6 years with programming in FORTRAN,
10+ years with programming in C (UNIX, VMS, Mac-OS, MS Visual Studio),
5 years with programming in C++ (MS Visual Studio, UNIX and VMS),
10+ years with PC/Windows (3.11, 95, 98, Win-NT, Win-2000 and XP),
8 years with Macintosh,
10+ years with financial models for valuating risk and
2 years with MATLAB.
1 years with Python