Dale O. Roberts

Curriculum Vitae

School of Mathematics and Statistics
University Of New South Wales
Sydney, NSW, 2052

Mobile: 0410 085765
Email: dale.o.roberts@gmail.com
Homepage: http://www.maths.unsw.edu.au/~droberts

Research Interests

My research interests lie broadly in the area of probability theory and analysis. My thesis lies in the area of finite and infinite-dimensional stochastic differential equations and parabolic partial differential equations.

Education

Ph.D. in Mathematics	University of New South Wales	Started 2007
1st Class Honours in Mathematics	University of Technology, Sydney	2005 - 2006
B.Sc. Mathematics	University of Technology, Sydney	2002 - 2005

Awards and Scholarships

UTS Dean's Merit list of excellence, UTS QFRC Scholarship, Australian Postgraduate Award, MASCOS Scholarship, PRSS Scholarship.

Work Experience

Freelance consultant   Sydney   *2006 - 2008*

Designed and implemented a software package for the energy markets in Python and C++. Copyright sold to Trading Technology, Australia for whom I developed a number of modifications on a consulting basis. Researched, designed and implemented mathematical models and software for a few small clients in Australia and Europe for financial time series analysis, option pricing, and automated trading.

Manager, Structured Corporate Finance   Citigroup   Sydney   *2003 - 2006*

Provided advisory, structured debt products and derivative products to Citigroup clients. Developed pricing models and conducted due diligence of capital structures and potential deals. Managed a portfolio of syndicated loans, bonds and derivatives held on the SCF balance sheet. Supported global management (London) in revenue tracking, business planning, and review of regional teams. Prepared global revenue and credit budgets. Co-authored a product proposal for investment of proprietary equity funds into infrastructure projects.

Management Associate   Citigroup   Sydney   *2002 - 2003*

Senior management training program. Reporting to the country CEO and his direct reports, orchestrated a number of cross department projects aimed at identifying and quantifying credit risk exposure. Developed option and fixed-income pricing models for the credit derivatives desk, developed numerical linear algebra routines for a Monte Carlo credit risk model, simulated and valued multi-product portfolios, and analysed counter-party credit risk (C++, Excel, VBA). Reported findings to senior management and implemented solutions within budget and on time.

Senior Analyst Programmer   Macquarie Bank   Sydney   *2001 - 2002*

Team leader and lead developer in a team that created and operated the retail equity trading and banking systems for Macquarie Bank. Developed a server feeding directly from the ASX using the SEATS OI protocol, that provided real-time pricing, market depth, order book and market metrics to a number of applications. Developed a BPAY payment system. Used: C++, Java, SQL, Perl, Unix, Windows, Oracle, Sybase.

Senior Analyst Programmer   Tieto   Stockholm   *1996 - 2001*

Developer, in a team of 5, of an application called NetPhantom that provides a platform to many financial systems in Northern Europe. This product has been adopted by numerous large corporations in Germany, the Netherlands, Sweden, Denmark and Finland. For example: DVG, Volvo, VISA, OM Group, Telia, and the Swedish stockmarket. Consulted on a number of large projects in the finance industry where NetPhantom was being used. Used: C++, Java, SQL, Perl, Unix, Windows, Oracle, Sybase.

Last updated: July 21, 2009.