Mateusz Mroczka

Born 04/11/97 in Bronxville, New York
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OVERVIEW

I am a DPhil student at the University of Oxford within the EPSRC CDT *Mathematics of Random Systems*, pursuing an industrial stream with Deutsche Bank London.

THESES

- DPhil (2023): *Optimal market making in dealer markets* (tentative title), supervised by Prof. Álvaro Cartea and Dr. Roel Oomen.
- MMath (2019): *Mean field games for optimal investment under relative performance constraints: Extensions of Lacker and Zariphopoulou (2017)*, supervised by Dr. Gonçalo dos Reis.
- BSc (2018): *A double threshold approach for modeling the extremes of cryptocurrency returns*, supervised by Dr. Ioannis Papastathopoulos.

EDUCATION

The University of Oxford 2019-2023
Doctor of Philosophy

- Four year PhD program within the EPSRC CDT Mathematics of Random Systems, run jointly with Imperial College London

The University of Edinburgh 2015-2019
Master of Mathematics, Direct Entry to Year 2

- First Class MMath degree with a final mark of 88%.
- William and Isabella Dick Prize for distinguished performance in Year 5 examinations.
- Arthur Erdélyi Prize for distinguished performance in Junior Honours examinations.
- William and Isabella Dick Prize for distinguished performance in Pre-Honours examinations.

The International School of Kraków 2003-2015
International Baccalaureate

- Diploma awarded with 44 points (99th percentile worldwide) in the school's first I.B. cohort.

PROFESSIONAL EXPERIENCE

Deutsche Bank AG 2020-Present
Fixed Income and Currencies Quantitative Trading

Working with the FIC Quantitative Trading team in London on market making problems.

Brown Brothers Harriman and Co. 2016-2018
Global Compensation

Completed three summer internships lasting a total of 9 months (once in Kraków and twice in New York) in the largest and oldest US private bank.

SOFTWARE SKILLS

R, Matlab, Python, C#, Excel, LaTeX.