

15. June 2022

Study at TU Wien and at Macquarie University in Sydney

15 months research stay for TU Wien employee Aleksandar Arandjelovic



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Aleksandar Arandjelovic with his award he received from the City of Vienna for his thesis.

Mathematics has many facets and can be very exciting. Aleksandar Arandjelovic, a graduate of the Bachelor's and Master's degree programmes in Financial and Actuarial Mathematics at TU Wien, agrees. For his thesis "Elements of Large Deviations Theory for Banach-Space-Valued Brownian Motion and Ciesielski's Isomorphism in Weighted Hölder Spaces" (supervised by Prof. Uwe Schmock) he has already received an award from the City of Vienna. In his thesis, he dealt with the theory of the asymptotic behavior of probabilities of rare events, whose origins can be traced back to questions from actuarial mathematics.

At the moment, he is looking forward to 15 months of intensive research in machine learning at the Department of Actuarial Studies and Business Analytics at Macquarie Business School in Sydney as part of a Cotutelle programme.

During his studies, Mr. Arandjelovic completed the Portfolio Management Program at WU Wien and worked as an academic tutor at TU Wien as well as in credit risk management at an Austrian bank.

Currently, Mr. Arandjelovic works as a university assistant in the research department of Financial and Actuarial Mathematics at TU Wien. His dissertation is supervised by Prof. Thorsten Rheinländer from TU Wien and Prof. Pavel V. Shevchenko from Macquarie University in Sydney as part of his inter-university studies. To this end, he will be working in Australia from July 2022. In his research, Mr. Arandjelovic deals with the theory and application of machine learning to solve classical problems of financial and actuarial mathematics.

We wish him a nice stay and much success in the research project.

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