Mats Holmstrom

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Summary

Experience

Senior specialist and manager with more than 16 years of working experience, specialized in deep learning, data science, modelling, and business intelligence. I have worked internationally in MedTech and FinTech industry both as a specialist and as a manager. What I enjoy most is to get things done and take it all the way from an idea to a prototype and creating a strong product, including implementation, marketing, sales, regulatory, user experience, stress testing, etc. I am a quick learner with "doer" mentality that appreciate to work in an agile environment. I am a team player with a positive attitude.

Key Qualities

- Innovative specialist in machine learning and data science
- Experienced python developer and machine learning engineer
- Excellent ability to multi-task and prioritize
- Experienced agile developer and manager
- Analytically strong Problem solver
- Quick learner and "Doer" mentality
- Positive attitude and team player

Career highlights

- Responsible for developing and implementing a machine learning framework for automatic radiation therapy treatment planning. It is now used at many clinics and was highlighted in Nature Medicine.
- Led a successful implantation of a new treasury system including front, risk, back office, and accounting.

Experience



Manager and Machine learning engineer

RaySearch Laboratories

Jan 2021 - Present (1 year 8 months +)

Responsibilities

- Manager for a team of 5 machine learning engineers.
- Responsible for the machine learning auto planning functionality, building models and to lead the research.
- Part of the machine learning management group, which is responsible for marketing, selling, budget, regulatory approvals, and decide on new machine learning applications.
- Responsible for showing and demo machine learning planning at tradeshows

Impact

- Successfully trained over 30 planning models for different treatment protocols
- Drove the change in the industry to start using machine learning planning clinically
- Inventor in over 5 patents and author of many publications



Machine learning engineer and team lead

RaySearch Laboratories

May 2017 - Dec 2020 (3 years 8 months)

Responsibilities

- Machine learning engineer and team lead responsible for developing the world first machine learning auto planning functionality, building models and do research withing the field.
- Responsible for showing and demo machine learning planning at tradeshows

Impact

- Successfully implemented the world's first machine learning auto planning functionality
- First patient in the world was treated using our machine learning framework which was highlighted in Nature Medicine.



Data scientist

SEB

Sep 2016 - May 2017 (9 months)

Responsibilities

- Data Scientist responsible for prototyping and conceptualize the impact of using machine learning and new analytics tools in the organization.
- Responsible for the architecture for a new data driven infrastructure for risk and finance group.

Impact

- Successfully implemented a prototype for churn analysis using machine learning
- Led the way for the bank to start of using Tableau as a new analytic tool

🔤 Senior risk analyst

SEB

Mar 2015 - Aug 2016 (1 year 6 months)

Responsibilities

- Responsible and led a cost saving program for the risk and finance infrastructure and marker data management.
- Responsible for develop and decide on new software's for future new demanding requirements.

Impact

- Identified major cost saving potentials in the cost saving program SCC 2.0
- Drove a project to ensure that the risk infrastructure where able to deliver on the new demanding regulatory requirements, FRTB, IFRS9, BCB239, and EBA.

Senior Manager

Macquarie Group

Nov 2012 - Nov 2014 (2 years 1 month)

Responsibilities

- Responsible for deliver a global front and risk solution for 6 different trading desks around the world for security lending and warrant issuances.

Impact

- Successfully implemented a new global PnL model for 6 different trading desks located around the world including automatic PnL sweeping.
- Design a global inventory optimization model that identified collateral needs and then bought and move collateral between desks.
- Build new tolls for better security and cash forecasting including collateral classifications and corporate actions.

Contractor

Amur Group LTD

Feb 2011 - Sep 2012 (1 year 8 months)

Responsibilities

- Responsible for front to back business requirement and project plan for a IRD and FX derivatives treasure system implementation
- Project manager for around 15 business analysts.

Impact

- Designed and setup the Front and Risk new solution including, IR curves, IRD volatility, FX curves and volatility, PnL breakdown.

Lead Quant Analyst

SEB

Mar 2010 - Feb 2011 (1 year)

Responsibilities

- Responsible for Risk calculations (VaR model) for FX and Equity trading
- Specific risk model for managing risk for Hedge Funds and Private Equity holdings
- Pricing validation for in-house pricing tools and models

Impact

- Analyzed how the new regulations Basel III and Solvency II effected SEBs risk reporting and capital requirements.
- Investigated how an options-based risk model for hedge fund effected VaR.

Senior Business Analyst and Developer

Mindwell

Jun 2008 - Jan 2010 (1 year 8 months)

Responsibilities

- Responsible to led Calypso front to back-office implementation projects.

Impact

- Delivered on project with very good results and help project management with resourcing.

Project at Swedbank:

- Responsible for Accounting rule setup, accounting events, and SAP interface
- Designed a new payment netting rules and trade confirmations
- Design new automated trade workflow

Project at Eurex:

- Responsible for risk user requirement for margin calculation model for credit derivate CCP model
- Designing new member setup configuration of books, accounting, collateral management, default position handling
- Lead developer for new CCP margin trade engine (Trade capture from DTCC, risk calculation, and trade risk aggregation)

Project at Kaupthing bank:

- Responsible for risk user requirement for the funding desk
- Responsible for FO requirements including trade blotter, deal capture, pricing calculations and cash flow forecasting
- BO production support

Business Analyst and Developer

Mindwell

Apr 2007 - Jan 2008 (10 months)

Responsibilities

- Team member in Calypso front to back-office implementation projects.

Impact

- Delivered on project with very good results.

Project at Kaupthing:

- Responsible for user requirement for BO for FX and Cash trading desks
- Trade support for FX and Cash trading desks

Contractor

Optimal Investment Linkoping HB

May 2006 - Mar 2007 (11 months)

Responsibilities

- Do a risk review and AML strategy for Linköping's pension fund with a value of 1 000 000 000 SEK.

Impact

- In the risk review it was recommended to decrease their equity holding by around 50% which they did in end of year 2007. In 2008 Linköping started to use the strategy presented in the report

Education



Linköping University

Master of Science, Theoretical Physics, Major: Financial Mathematics 2001 - 2007

Skills

Machine Learning • Deep Learning • Data Visualization • Data Science • Quantitative Research • Finance • Healthcare • Python (Programming Language) • Java • Tableau