

# SIMEN GUTTORMSEN

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## PROFILE

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Quant-finance PhD candidate (NMBU) with a Princeton applied-math + Duke economics/computation foundation and an Olympic-level competitive background. Build production data pipelines, run causal and time-series econometrics, and ship ML models end-to-end. Seeking part-time consulting and internship engagements alongside the PhD: quantitative analysis, data infrastructure, and applied research.

## EDUCATION

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- **Norwegian University of Life Sciences (NMBU)** Ås, Norway  
*PhD in Finance, NMBU Business School* Aug. 2025 – May 2028 (expected)
- **Duke University** Durham, NC  
*M.S. in Economics and Computation GPA 3.9 / 4.0* Jan. 2024 – May 2025
- **Princeton University** Princeton, NJ  
*B.S.E. Operations Research & Financial Engineering, Certificate in Finance magna cum laude, GPA 3.78* Sep. 2019 – May 2023

## SELECTED PROJECTS

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- **W-Shaped Implied Volatility and Investor Learning About Event Risk** 2024 – present  
*Sole author — under review at Quantitative Finance*
  - Structural model: Bayesian learning about hidden jump regimes produces W-shaped IV curves; main theorem gives a necessary condition on beliefs, with intensity peaking at maximum uncertainty.
  - Empirics on 247 S&P 500 firms (2017–2025): W-shapes appear  $\sim 6\times$  more often around earnings, scale with reaction strength, and notably not around FOMC — a sharp falsification test.
- **Cross-Firm Implied Volatility Spillovers at Earnings Announcements** 2025 – present  
*Sole author — under review at Journal of Financial Markets*
  - Documents that when a firm announces earnings, peer-firm implied volatility moves with the announcer's IV; identifies an industry-level rather than firm-specific channel using GICS peer groupings and date fixed effects.
  - Two tests show the spillover is informative about future uncertainty: it persists into the peer's own subsequent earnings (especially when the peer reports shortly after) and does not dissipate across earnings season. U.S. equity options 2010–2024.
- **Crisis-Type Heterogeneity in Sector Volatility Spillovers** 2025  
*Co-author — under review at International Journal of Finance & Economics*
  - Quantile-VAR connectedness on sector-ETF implied volatility (2018–2024); documents distinct spillover patterns across COVID, inflation, and banking-stress regimes at different points of the conditional distribution.
  - Introduced a *regime-purity metric* to flag window contamination; panel regressions with interactions, bootstrap inference, rank-switching analyses across quantiles.
- **VAULT — Mobile Training App for Pole Vaulters** 2024 – present  
*Sole developer — stavhopp.no/vault/ — 1,000+ downloads*
  - Built and shipped an iOS app for pole-vault athletes and coaches; reached 1,000+ downloads through organic growth in the international pole-vault community.
  - Owns full product lifecycle: requirements, UX, implementation, App Store release, and iterative updates driven by user feedback.

## EXPERIENCE

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- **Norwegian Olympic Track & Field Team** Sep. 2021 – Present  
*Senior international athlete — pole vault*
  - 15th, Paris 2024 Olympic Games. World Indoor Championships 2026 finalist. Norwegian National Champion 2021 & 2024. World Championships 2022 (15th) & 2025.
- **Master's Thesis Advisor** 2025 – Present  
*NMBU Business School — quantitative finance and econometrics*
  - Advise 3 master's students/groups on thesis design, methodology, and empirical implementation.

## AWARDS & DISTINCTIONS

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**NCAA Division I Indoor Pole Vault Champion (2025)** · 4× **NCAA All-American** · Ivy League and ACC record holder · 3× **USTFCCCA All-Academic**.

## TECHNICAL SKILLS

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**Languages:** Python, R, SQL, Java, MATLAB, JavaScript/TypeScript, C#.

**Data & ML:** pandas, NumPy, statsmodels, scikit-learn, PyTorch, TensorFlow/Keras, XGBoost/LightGBM, Polars.

**Econometrics:** causal inference (DiD, IV, RDD, synthetic control), time series (VAR, GARCH, quantile-VAR connectedness), panel methods, bootstrap inference.

**Tools:** Git/GitHub, LaTeX, Jupyter, Supabase/Postgres, Excel.

**Languages (spoken):** Norwegian (native), English (fluent).