# JONATHAN BERRISCH

Specialized in econometrics, highly skilled in R, C++, and Python. Currently working in academia, I stand between stats and information technology. I'm now researching probabilistic forecasting. I also enjoy contributing to opensource projects and spreading knowledge by creating meaningful and appealing visualizations.



#### **EDUCATION** PhD. Candidate, Econometrics Current Essen University of Duisburg Essen 2020 · Probabilistic forecasting in energy markets M.Sc., Economics 2020 Essen University of Duisburg Essen 2017 · Graduated with Distinction: 1.2 · Focused on Econometrics · Gathered experience in R **B.Sc. Economics and Business Administration** 2017 Remote FernUniversität in Hagen 2013 · Focused on Monetary Policy and Quantitative Economics · Final Grade: 1.7

View this CV online with links at berrisch.biz/cv

#### **PERSONAL**

**3** 1992

Ouisburg, Germany NA NA

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BerriJ

BerriJ

Essen

Essen

Essen

University

## RESEARCH EXPERIENCE

Current 2020

#### Research Assistant

University of Duisburg Essen

· Chair of Environmental Economics and Renewable Energies Prof. Dr. Ziel

2019 2018 Research Aide

University of Duisburg Essen

- · Chair of Econometrics: Prof. Dr. Christoph Hanck
- · Working with R, Latex, Git, SQL
- · First teaching experience

LANGUAGE SKILLS

| R          |  |
|------------|--|
| Python     |  |
| C++        |  |
| Bash       |  |
| SQL        |  |
| Javascript |  |

### **INDUSTRY EXPERIENCE**

2020 2020 Masters Degree Candidate

RWE Supply and Trading GmbH

- · Developing forecasting models for European natural gas prices
- · Working with Python, Tensorflow, SQL, Git

#### DEVELOPMENT TOOLS

| Git    |  |  |
|--------|--|--|
| Docker |  |  |
| Linux  |  |  |
| CI/CD  |  |  |

**Working Student** 2017 Q Duesseldorf Stepstone.de 2015 · Quality Assurance 2015 Service Employee Q Duesseldorf Stadtsparkasse Duesseldorf 2014 2014 **Apprentice** I gathered industry experience Duesseldorf Stadtsparkasse Duesseldorf early by studying the bachelors 2012 to moonlight. ■ PUBLICATIONS Modeling volatility and dependence of European carbon and energy 2023 Finance Research Letters · Jonathan Berrisch, Sven Pappert, Antonia Arsova, Florian Ziel High-resolution peak demand estimation using generalized additive 2023 models and deep neural networks Energy and AI · Jonathan Berrisch, Florian Ziel Distributional modeling and forecasting of natural gas prices 2022 Journal of Forecasting · Jonathan Berrisch, Florian Ziel **CRPS Learning** 2021 Journal of Econometrics · Jonathan Berrisch, Florian Ziel Implementation of a Self-Enforcing Network to Identify Determinants of 2019 the WiFi Quality on German Highspeed Trains ThinkMind Library · Jonathan Berrisch, Timo Rammert, Christina Klüver · Proceedings of the INTELLI 2019 conference ♣☐ CONFERENCES AND WORKSHOPS **International Symposium on Forecasting** 2022 Oxford Speaker · High-Resolution Peak Demand Estimation Using Generalized Additive Models and Deep Neural Networks I'm excited about using the · Best Student Presentation Award unbelievable amount of data we have to create solutions with impact. UseR! 2022 Conference 2022 Remote Speaker

· An Introduction to Rcpp Modules

| 2022        | • | International Conference on Computational Finance 2022 Speaker ♥ Wuppertal   |                          |
|-------------|---|--|--------------------------|
|             |   | <ul> <li>Multivariate CRPS Learning with Applications to Electricity Price<br/>Forecasting</li> </ul>                |                          |
| 2022        |   | 15TH RGS Doctoral Conference in Economics  Speaker   → Remote  |                          |
|             |   | · CRPS Learning  |                          |
| 2021        | • | International Symposium on Forecasting   |                          |
|             |   | Speaker   ♠ Remote   |                          |
|             |   | · CRPS Learning  |                          |
| 2021        | • | European conference on Operational Research  |                          |
|             |   | Speaker   Premote  |                          |
|             |   | · CRPS Learning  |                          |
| 2020        | • | International Symposium on Forecasting   |                          |
|             |   | Speaker   ♠ Remote   |                          |
|             |   | · Modeling and Probabilistic Forecasting of Natural Gas Prices   |                          |
| 2020        | • | International Ruhr Energy Conference (INREC)   |                          |
|             |   | Speaker   PRemote  |                          |
|             |   | · Data Science Methods for Probabilistic Natural Gas Price Forecasting   |                          |
| 2019        | • | INTELLI 2019 - The Eighth International Conference on Intelligent<br>Systems and Applications                        |                          |
|             |   | Speaker   ♠ Rome, Italy  |                          |
|             |   | · Implementation of a Self-Enforcing Network to Identify Determinants of the WiFi Quality on German Highspeed Trains |                          |
| 2018        | • | The European Union, a union that does not work anymore?  |                          |
|             |   | Participant Participant Participant  |                          |
|             |   | · Three-Day Study Trip   |                          |
| Eltville    | • | The 18th summer workshop: "European monetary policy in   |                          |
| am<br>Rhein |   | practice"  |                          |
|             |   | 2018   |                          |
|             |   | · Two-Week Workshop on Monetary Policy   |                          |
|             |   | VOLUNTARY  |                          |
|             | T | VOLUNIANI  |                          |
| 2022        | • | Member of the Student Parliament   |                          |
| 2020        |   | University of Duisburg Essen   |                          |
| 2021        | • | Member of the Student Parliament Presidium   | I like exchanging ideas, |
| <br>2020    |   | University of Duisburg Essen   ♥ Essen   | connecting to people and |
| 2020        |   |  | shaping the future.      |
|             |   |  |                          |

Committees
University of Duisburg Essen

Evaluation committee for Jun. Prof. Dr. Ziel (Student Member)

Evaluation committee for Jun. Prof. Dr. Beck (Student Member)

Appointments committee for a new proffessorship in economics esp. public finance (Student Member)

Mentor
University of Duisburg Essen

Supporting the elementary students of M.Sc. Economics

Last updated on 2023-02-23.
Source: github.com/BerriJ/cv.