Curriculum Vitae

Personal Information

NAME Julian Winkel

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Work Experience

SINCE NOVEMBER 2021

Portfolio Management, Royalton Partners, Luxembourg

Portfolio Management for AIFs (Real Estate, Private Equity, Debt). Development of algorithmic indices.

JANUARY-NOVEMBER 2021

Scientific Researcher, Humboldt-Universität zu Berlin, Berlin
Member of the IRTG 1792 «High Dimensional Nonstationary Time Series ».

Development and maintenance of the CRIX (Cryptocurrency Index). Contribution to the Blockchain Research Center (BRC) in the backend and through creation of a high-frequency derivatives database. Managing code databases.

2017-2021

Data Scientist, Growney, Berlin

ETF Portfolio optimisation. Development of various IT applications, including portfolio backtests, creating customer lifetime models, data management and visualisation, reporting and automation, marketing cost attribution.

Education

SINCE 2021	PhD Candidate in Statistics, Humboldt-Universität zu Berlin
2018-2021	M.Sc. Statistics, Humboldt-Universität zu Berlin
2015-2016	Peking University (北京大学)
2013-2017	B.Sc. Economics, Humboldt-Universität zu Berlin

Language Skills

German	Native Speaker
English	C2
French	C1
Mandarin	B1

IT Skills

Git
LaTeX
NoSQL
SQL
Python
PowerBI
R
Unix/Linux System Administration

Academic Contribution

Option Returns and the risk-free Rate in Crypto Asset Markets (to be published in 2024).

Pricing Kernels and Risk Premia implied in Bitcoin Options.

Order Imbalance in Cryptocurrency Markets.

Quantinar: A Blockchain p2p Ecosystem for honest scientific Research.

Opossum: A Python Package for Simulation of Data Generating Processes to evaluate Causal Inference Models.