

Erik-Jan Senn

PHD CANDIDATE · GRADUATE PROGRAMME IN ECONOMICS AND FINANCE

School of Economics and Political Science at University of St. Gallen, Rosenbergstrasse 20-22, 9000 St. Gallen, Switzerland

✉ erik-jan.senn@unisg.ch | 🏷 eriksenn.github.io/ | 📱 ErikSenn

Education

University of St. Gallen

St. Gallen, Switzerland

03/2022 - present

PHD IN ECONOMICS AND FINANCE

- Focus on Econometrics, Machine Learning, and Finance
- Supervisor: Prof. Francesco Audrino
- Coursework with Prof. A. Abadie, Prof. V. Chernozhukov, Prof. A. Krishnamurthy (among others)

University of St. Gallen

St. Gallen, Switzerland

09/2019 – 02/2022

MASTER OF ARTS IN QUANTITATIVE ECONOMICS AND FINANCE

- GPA: 5.7 (US Equivalent: 3.85, top 5%)
- Thesis: Realized Covariance Forecasting with Neural Networks
- Focus on Financial and Causal Econometrics, Machine Learning
- Exchange to Stockholm School of Economics, Sweden

Eberhard Karls University Tuebingen

Tuebingen, Germany

10/2015 – 02/2019

BACHELOR OF SCIENCE IN BUSINESS AND ECONOMICS

- GPA: 1.1 (US Equivalent: 3.9, Best Bachelor's Degree)
- Thesis (published): Measuring the Impact of MiFID II on Information Asymmetries using Microstructure Models ([link](#)).
- Exchange to San Jose State University, United States

Professional Experience

from 2021 **(Doctoral) Research Assistant**, Faculty of Mathematics and Statistics, University of St. Gallen

2021 **Research Assistant**, Swiss Institute of Banking and Finance, University of St. Gallen

2020 **Intern**, Deutsche Bundesbank, Common European Pricing Hub

2019 - 2021 **Research Assistant**, Institute of Economics, University of St. Gallen

2019 **Intern**, Deutsche Bank AG, Interest Rate and Foreign Exchange Risk Management for Corporates

2018 - 2019 **Developer and Working Student**, TOPSIM GmbH, Development of Business Simulations

2018 **Working Student and Intern**, Deloitte GmbH, Risk Management for Banks

2016 - 2017 **Teaching Assistant**, University of Tuebingen, Chair for Banking

Working Papers and Conference Papers

Senn, E. (2025). Model Recovery in Symbolic Regression: Theory, Conjectures and Open Questions ([link](#)).

Senn, E. joint with Phan, M. T. (2024). Read Them All at Once - Efficient Language Modeling for Very Long Financial Documents ([link](#)).

Presentations

Senn, E. joint with Audrino, F; Halousková, M.; Hirt, C.; Panzeri, G.(2025). Financial Social Networks. Poster: GPEF Day at University of St. Gallen 2025, St. Gallen, Switzerland.

Senn, E. (2025). Model Recovery in Symbolic Regression: Theory, Conjectures and Open Questions. Oral presentation: The Genetic and Evolutionary Computation Conference 2025 - Symbolic Regression Workshop, Málaga, Spain.

Senn, E. joint with Audrino, F. (2024). The power of visuals: Using social media images for financial sentiment analysis. Oral presentation: 18th International Conference on Computational and Financial Econometrics, London, United Kingdom.

Senn, E. joint with Phan, M.T. (2024). LongFinBERT: A Language Model for Long Financial Documents. Oral presentation: 1st Financial Fraud, Misconduct and Market Manipulation Conference, Lancaster, United Kingdom.

Senn, E. joint with Phan, M.T. (2024). LongFinBERT: A Language Model for Long Financial Documents. Oral presentation: 26th International Conference of Computational Statistics, Giessen, Germany.

Senn, E. joint with Phan, M.T., (2023). LongFinBERT: A Language Model for Long Financial Documents. Oral presentation: 17th International Conference on Computational and Financial Econometrics, Berlin, Germany

Senn, E. joint with Phan, M.T., (2023). LongFinBERT: A Language Model for Long Financial Documents. Poster: GPEF Day at University of St. Gallen 2023, St. Gallen, Switzerland.

Senn, E. (2023). Testing Financial Reference Dependence with Attention-based Reference Points. Oral presentation of Research Idea: Research Workshop, Gais, Switzerland.

Teaching Experience

2025	Introduction to R (Master) , Lecturer	University of St. Gallen
2024	Understanding and Training Language Models (Master +) , Lecturer	University of Hohenheim
from 2023	Introduction to Programming in R (Master, 1 day) , Lecturer	University of St. Gallen
from 2025	Data Science Fundamentals (Bachelor) , Teaching Assistant	University of St. Gallen
from 2024	Data Analytics II - Econometrics (Bachelor) , Teaching Assistant	University of St. Gallen
from 2021	Data Analytics I - Statistics (Bachelor) , Teaching Assistant	University of St. Gallen
2023	Mathematics A (Bachelor) , Teaching Assistant	University of St. Gallen
2017	Introduction to Business and Economics (Bachelor) , Teaching Assistant	University of Tuebingen

Skills

Programming: Python, R, L^AT_EX, markdown, GAUSS, SAS [*intermediate*], VBA [*intermediate*]

Languages: German [*native*], English, French [*basic*], Russian [*basic*]

Academic Service and Miscellaneous

from 2024	PhD Programme Representative
from 2024	Co-Organizer of the Methods Reading Group and the PhD Seminar/Stammtisch
from 2024	Member of the Tenure Track and Promotion Committee at the University of St. Gallen
from 2023	Organizer of internal Mathematics and Statistics Research Seminar
2023	Finalist of Econometric Game Amsterdam
2022, 2023	Jury member for the Global Essay Competition of the St. Gallen Symposium
Lifelong	Bouldering, Cycling and Game Enthusiast