

Erik-Jan Senn

PHD CANDIDATE · GRADUATE PROGRAMME IN ECONOMICS AND FINANCE

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

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Education

University of St. Gallen

St. Gallen, Switzerland

PHD IN ECONOMICS AND FINANCE

03/2022 - present

- Focus on Econometrics, Machine Learning, and Finance
- Supervisor: Prof. Francesco Audrino

University of St. Gallen

St. Gallen, Switzerland

MASTER OF ARTS IN QUANTITATIVE ECONOMICS AND FINANCE

09/2019 – 02/2022

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

Eberhard Karls University Tuebingen

Tuebingen, Germany

BACHELOR OF SCIENCE IN BUSINESS AND ECONOMICS

10/2015 – 02/2019

- GPA: 1.1 (US Equivalent: 3.9)
- Published Bachelor Thesis in Market Microstructure
- Best Bachelor's Degree of the Semester
- Exchange to San Jose State University, US

Professional Experience

- from 2021 **Research Assistant**, Faculty of Mathematics and Statistics, University of St. Gallen
- 2021 **Student Research Assistant**, Swiss Institute of Banking and Finance, University of St. Gallen
- 2020 **Intern**, Deutsche Bundesbank, Common European Pricing Hub
- 2019 - 2021 **Student 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

Senn, E. *joint with* Phan, M. T. (2024). LongFinBERT: A Language Model for Long Financial Documents .

Presentations

Senn, E. *joint with* Phan, M.T. (2024). LongFinBERT: A Language Model for Very Long Financial Documents. Oral presentation (incoming): Financial Fraud, Misconduct and Market Manipulation Conference, Lancaster, UK.

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

Senn, E. *joint with* Phan, M.T., (2023). LongFinBERT: A Language Model for Very 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

from 2024	Understanding and Training Language Models (Master +) , Lecturer	University of Hohenheim
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, \LaTeX , markdown, GAUSS, SAS [*intermediate*], VBA [*intermediate*]

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

Academic Service and Miscellaneous

- from 2023 **Organizer of Faculty Research Seminar**
- from 2024 **Co-Organizer of PhD Reading Group**
- 2023 **Finalist of Econometric Game Amsterdam**