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: 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): 26$^{\text{th}}$ 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**