

# 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

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## Education

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### 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 Covariance 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

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- 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

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

## Presentations

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**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<sup>th</sup> 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

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from 2024	<b>Understanding and Training Language Models (Master +)</b> , Lecturer	University of Hohenheim
from 2024	<b>Data Analytics II - Econometrics (Bachelor)</b> , Teaching Assistant	University of St. Gallen
from 2021	<b>Data Analytics I - Statistics (Bachelor)</b> , Teaching Assistant	University of St. Gallen
2023	<b>Mathematics A (Bachelor)</b> , Teaching Assistant	University of St. Gallen
2017	<b>Introduction to Business and Economics (Bachelor)</b> , Teaching Assistant	University of Tuebingen

## Skills

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**Programming:** Python, R,  $\LaTeX$ , markdown, GAUSS, SAS [*intermediate*], VBA [*intermediate*]

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

## Academic Service and Miscellaneous

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- from 2024 **PhD Programme Representative**
- from 2024 **Co-Organizer of new PhD Reading Group**
- from 2023 **Organizer of new Institute Research Seminar**
- 2023 **Finalist of Econometric Game Amsterdam**