

Gabriel Kaiser, MSc

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ACADEMIC CAREER

London School of Economics

Visiting Scholar

Working Paper: adaptive group Lasso and intertemporal Portfolio theory

London

01/2019 – present

Luxembourg School of Finance

PhD Candidate in mathematical Finance

- Working Paper: Time-varying Market Frictions
- Working Paper : Transparency and Ending Times of Call Auctions
- Teaching Master Course: Advanced Financial Applications
- Teaching Bachelor Course: Statistics and Probability

Luxembourg

11/2016 – present

Vienna University of Economics and Business (WU Wien)

Master of Science, Quantitative Finance (with honours)

- Major in Finance, Computing in R, Mathematics and Statistics
- Thesis: “Are Characteristics or Betas the Drivers of Corporate Bond Excess Returns?”

Vienna, Austria

10/2014 – 08/2016

Vienna University of Economics and Business (WU Wien)

Bachelor of Science, Business Administration

- Major in Finance and Mathematics
- Bachelor thesis: “Why did some banks perform better during the crisis?” (Grade: A)

Vienna, Austria

10/2009 – 06/2013

Higher Technical School (Wien 16)

A-Levels in electrical engineering (with honours)

- Major in Mathematics and Electronics

Vienna, Austria

10/2002 – 06/2007

PROFESSIONAL EXPERIENCE

Spängler IQAM Invest Ltd.

Research Analyst, Fixed Income and Equity Market

- Fund development of an active duration strategy for CEE and US corp. bonds.
- The strategy pursues recent research that apply equity fundamentals on bonds.
- Implementation and Backtesting in R
- Presentation to management
- Implementation of an Long/Short equity strategy for EU and US equities

Vienna, Austria

03/2016 – 09/2016

ERSTE Group PLC

Part-time and in summer full-time placement, Market and Liquidity Risk

- R, TSQL and Oracle data analysis which led to a 30% increase of data accuracy
- Business analysis of the Data Quality Management process of ERSTE GROUP
- Development of applications in R, TSQL and VBA
- Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk

Vienna, Austria

04/2015 – 02/2016

Concerto Financial Solutions Ltd.

Internship, Fixed Income and Equity Markets

- fixed income and forex pricing and analysis in emerging markets
- process optimisation with VBA which yield in an overall 50% workload decrease
- Implementation of a new index construction algorithm for over 500 CEE equities

Frankfurt, Germany

03/2014 – 08/2014

EXTRACURRICULAR & LEADERSHIP EXPERIENCE

Option Pricing – SoFiE Financial Econometrics, Northwestern University

- Jump Diffusion Modelling

Chicago, US

08/2017

Machine Learning – Advanced Statistics and Data Mining

- Unsupervised and Supervised Learning, SVM, Bayesian Inference

Madrid, Spain

07/2017

Advanced Time Series Analysis – University of St. Gallen

St. Gallen, Switzerland

OMV commodity trading simulation – Smart Global Consulting

- Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads

Vienna, Austria

04/2016

Machine Learning via Octave and Matlab – Stanford Coursera

- Applying linear regression with multiple variables, multiclass classification, LP, AI

online

04/2013 – 06/2013

ADDITIONAL SKILLS & INTERESTS

Languages

German (native), English (proficient), French (beginners)

Technical skills

R, Matlab, Python, SQL, Linux, VBA, SAS, C, C++, OX, LaTeX, Octave, Oracle, PowerPivot, etc.

Interests

My Quant Blog: gabrielkaiserqfin.github.io , Academic Papers, Trading Strategies, Travelling