## **Gabriel Kaiser, MSc**

+43 69910329829 • gabriel.kaiser@aol.com • gabrielkaiserqfin.github.io • Wieser Str. 6 • 66706 • Perl, Germany

London School of Economics  Wasting Scholar  Working Paper: adaptive group Lasso and intertemporal Portfolio theory  Luxembourg School of Finance  PhD Condidate in mathematical Finance  Working Paper: Transparency and Ending Times of Call Auctions  Working Paper: Sparse Supervised Learning of Market Anomalies  Working Paper: Transparency and Ending Times of Call Auctions  Working Paper: Transparency and Ending Times of Call Auctions  Working Paper: Transparency and Ending Times of Call Auctions  Teaching Master Course: Advanced Financial Applications  Teaching Bachelor Course: Statistics and Probability  Vienna University of Economics and Business (WW Wien)  Major in Finance, Computing in R, Mathematics and Statistics  Thesis: "Are Characteristics or Betas the Drivers of Corporate Bond Excess Returns?"  Vienna University of Economics and Business (WW Wien)  Bochelor of Science, Business Administration  Major in Finance and Mathematics  Bachelor thesis: "Why did some banks perform better during the crisis?" (Grade: A)  Higher Technical School (Wien 16)  Along in Inflamence and Mathematics  Bachelor thesis: "Why did some banks perform better during the crisis?" (Grade: A)  Higher Technical School (Wien 16)  Major in Mathematics and Electronics  PROFESSIONAL EXPERIENCE  Spängler (QAM Invest Ltd.  Research Analyst, Fixed Income on Equity Market  Find development of an active duration strategy for CEE and US corp. bonds.  The strategy pursues recent research that apply equity fundamentals on bonds.  Implementation of an Long/Short equity strategy for EU and US equities  ERSTE Group PLC  Part-time and in summer full-time placement, Market and Liquidity Risk  Presentation of MDX, PowerPivor queries for automated reporting Liquidity Risk  Concerto Financial Solutions Ltd.  Implementation of A Long/Short equity strategy for EU and US equities  ERSTE Group PLC  Port-time and in summer full-time placement, Market and Liquidity Risk  Concerto Financial Solutions Ltd.  Implementation of MDX, PowerPivor queries for automated	Wieser Str. 6 • 66706 • Perl, Germany	
Morking Paper: adaptive group Lasso and intertemporal Portfolio theory   Luxembourg School of Finance   PhD Candidate in mathematical Finance   Morking Paper: Spare Supervised Learning of Market Anomalies   Working Paper: Transparency and Ending Times of Call Auctions   Working Paper: Transparency and Ending Times of Call Auctions   Working Paper: Transparency and Ending Times of Call Auctions   Working Paper: Cantex-dependent Elicitation of Risk Perferences in Markets   Teaching Bachelor Course: Statistics and Probability   Vienna University of Economics and Business (WU Wien)   Moreon of Science, Quantitative Finance (with Anonours)   Working Paper: Control and Business (WU Wien)   Moreon of Science, Quantitative Finance (with Anonours)   Working Inflance, Computing in R, Mathematics and Statistics   Thesis: "Are Characteristics or Betas the Drivers of Corporate Bond Excess Returns?"   Vienna, Austria   10/2014 – 08/2016   Major in Finance, Computing in R, Mathematics and Statistics   Working Paper: Control Returns of Science, Business Administration   10/2007 – 06/2013   Working Paper: Control Returns of Science, Business Administration   10/2009 – 06/2013   Working Paper	ACADEMIC CAREER	
Norking Paper: adaptive group Lasso and intertemporal Portfolio theory   Luxembourg School of Finance   Luxembourg		
Luxembourg School of Finance PIND Condidates in mathematical Finance Working Paper: Sparse Supervised Learning of Market Anomalies Working Paper: Transparency and Ending Times of Call Auctions Working Paper: Transparency and Ending Times of Call Auctions Teaching Master Course: Advanced Financial Applications Teaching Baser course: Advanced Financial Applications Teaching Baser Course: Statistics and Probability Tenan University of Economics and Business (WU Wien) Master of Science, Quantitative Finance (with honours) Master of Science, Quantitative Finance (with honours) Thesis: "Are Characteristics or Betas the Drivers of Corporate Bond Excess Returns?"  Vienna University of Economics and Business (WU Wien) Master of Science, Business Administration Major in Finance, Computing in R, Mathematics and Statistics Bachelor of Science, Business Administration Major in Finance and Mathematics Bachelor In Excess Administration Bachelor of Science, Business Administration Major in Finance and Mathematics Bachelor thesis: "Why did some banks perform better during the crisis?" (Grade: A) Higher Technical School (Wien 16) Major in Finance and Mathematics Bachelor thesis: "May did some banks perform better during the crisis?" (Grade: A) Higher Technical School (Wien 16) Major in Finance and Mathematics Bachelor discourage (with honours) Major in Finance and Mathematics Bachelor discourage (with honours) Major in Finance and Mathematics Bachelor discourage (With Manours) Major in Finance and Mathematics Bachelor discourage (with honours) Major in Finance and Mathematics Bachelor discourage (With Manours) Major in Finance and Mathematics Bachelor discourage (With Manours) Major in Finance and Mathematics Finance and Capital Market Finance and Excess Returns (With Management process of ERSTE GROUP Development of an active duration strategy for EU and US equities  ERSTE Group PLC Part-time and in summer fulf-time placement, Market and Liquidity Risk Prankfurt, Germany Backets of the Data Quality Management process of ERSTE GR		01/2019 – 07/2019
Morking Paper: Sparse Supervised Learning of Market Anomalies   Working Paper: Transparency and Ending Times of Call Auctions   Working Paper: Transparency and Ending Times of Call Auctions   Working Paper: Transparency and Ending Times of Call Auctions   Working Paper: Transparency and Ending Times of Call Auctions   Working Paper: Transparency and Ending Times of Call Auctions   Tracking Master Course: Advanced Financial Applications   Tracking Master Organics and Business (WU Wien)   Moster of Science, Quantitative Finance (with honours)   10/2014 − 08/2016   Major in Finance, Computing in R, Mathematics and Statistics   Treesis: "Are Characteristics or Betas the Drivers of Corporate Bond Excess Returns?"   Wienna University of Economics and Business (WU Wien)   10/2002 − 06/2013   10/2002 − 06/2013   10/2002 − 06/2013   10/2002 − 06/2013   10/2002 − 06/2013   10/2002 − 06/2013   10/2002 − 06/2013   10/2002 − 06/2013   10/2002 − 06/2013   10/2002 − 06/2013   10/2002 − 06/2013   10/2002 − 06/2013   10/2002 − 06/2013   10/2002 − 06/2013   10/2002 − 06/2013   10/2002 − 06/2013   10/2002 − 06/2007   10/2002 − 06/		
Working Paper: Sparse Supervised Learning of Market Anomalies Working Paper: Context-dependent Elicitation of Risk Preferences in Markets Teaching Master Course: Advanced Financial Applications Teaching Bachelor Course: Statistics and Probability Vienna University of Economics and Business (WU Wien) Moster of Science, Quantitation Finance (with knowus) Major in Finance, Computing in R, Mathematics and Statistics Thesis: "Are Characteristics or Betas the Drivers of Corporate Bond Excess Returns?" Vienna University of Economics and Business (WU Wien) Moster of Science, Business Administration Major in Finance and Mathematics Bachelor of Science, Business Administration Major in Finance and Mathematics Bachelor of Science, Business Administration Major in Finance and Mathematics Bachelor of Science, Business Administration Major in Mathematics and Electronics PROFESSIONAL Experimental School (Wien 16) A-Levels in electrical engineering (with honours) Major in Mathematics and Electronics PROFESSIONAL Experiments 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 and Inong/Short equity strategy for EU and US equities  ERSTE Group PLC Port-time and in summer full-time plocement, Market and Liquidity Risk Presentation to management Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk Implementation of Acquity Markets Process optimisation with VBA which yield in an overal 50% workload decrease Implementation of a new index construction algorithm for over 500 CEE equities  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing – Sofile Financial Econometrics, Northwestern University Junup Diffusion Modelling Machine Learning - Advanced Statistics and Data Mining Unsupervised and Supervised Learning, SVM, Bayesian Inference North Commodity trading sim	_	_
Working Paper: Transparency and Ending Times of Call Auctions Working Paper: Context-dependent Elicitation of Risk Preferences in Markets Teaching Master Course: Advanced Financial Applications Teaching Master Course: Advanced Financial Applications Teaching Bachelor Course: Statistics and Probability Wienna 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?" Wienna University of Economics and Business (WU Wien) Major in Finance and Mathematics Bachelor of Science, Business Administration Major in Finance and Mathematics Bachelor thesis: "Why did some banks perform better during the crisis?" (Grade: A) Higher Technical School (Wien 16) A-Levels in electrical engineering (with honours) Major in Mathematics and Electronics  PROFESSIONAL EXPERIENCE Spangler IQAM Invest Ltd. Research Analyst, Fixed Income and Equity Market Implementation and Backtesting in R Presentation to management Implementation of an Long/Short equity strategy for EE and US corp. bonds. Implementation and Backtesting in R Presentation to management Implementation of an Long/Short equity strategy for EU and US equities  ERSTE Group PLC Business analysis of the bata Quality Market and Liquidity Risk  R, TSQL and Oracle data analysis which led to a 30% increase of data accuracy Business analysis of the bata Quality Markets Business analysis of the Data Quality Markets Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk  Mighor and Statistics on Donagement process of ERSTE GROUP Bevelopment of applications in R, TSQL and VBA Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk  Mighor Research Market and Econometrics, Northwestern University Implementation of a new index construction algorithm for over 500 CEE equities  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Dyton Pricing — Sofile Financial Econo		11/2016 – present
Working Paper : Context-dependent Elicitation of Risk Preferences in Markets Teaching Master Course: Advanced Financial Applications Teaching Bachelor Course: Statistics and Probability Vienna University of Economics and Business (WU Wien) Moster 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 University of Economics and Business (WU Wien) Major in Finance, Computing in R, Mathematics and Statistics Thesis: "Are Characteristics or Betas the Drivers of Corporate Bond Excess Returns?" 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) Higher Technical School (Wien 16) A-Levels in electrical engineering (with honours) Major in Mathematics and Electronics PROFESSIONAL EXPERIENCE  Spängler IQAM Invest Ltd.  Finance To Analyst, Fixed Income and Equity Market Fund development of an active duration strategy for CEE and US corp. bonds. In the strategy pursues recent research that apply equity fundamentals on bonds. Implementation and Backtesting in R Presentation to management Implementation and Backtesting in R Presentation in mammer full-time placement, Market and Liquidity Risk Business analysis of the Data Quality Management process of ERSTE GROUP Bevelopment of applications in R, TSOL and VBA Business analysis of the Data Quality Management process of ERSTE GROUP Bevelopment of applications in R, TSOL and VBA Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk Concerto Financial Solutions Ltd. Frankfurt, Germany Microscopy of Time Advanced Statistics and Data Mining Frankfurt, Germany Madrid, Spain Frankfurt, Germany Madrid, Spain Frankfurt, Germany Madrid, Spain Frankfurt, Germany Official on Society Financial Econometrics, Northwestern University Juny Diffusion Modelling M		
Teaching Master Course: Advanced Financial Applications   Teaching Bachelor Course: Statistics and Probability   Vienna University of Economics and Business (WU Wien)   10/2014 – 08/2016   Major in Finance, Computing in R, Mathematics and Statistics   Thesis: "Are Characteristics or Betas the Drivers of Corporate Bond Excess Returns?"   Vienna University of Economics and Business (WU Wien)   Vienna, Austria 10/2009 – 06/2013   Vienna University of Economics and Business (WU Wien)   Vienna University of Economics and Business (WU Wien)   Vienna University of Economics and Business (WU Wien)   Vienna, Austria 10/2009 – 06/2013   Vienna, Austria 10/2009 – 06/2013   Vienna, Austria 10/2009 – 06/2013   Vienna, Austria 10/2002 – 06/2007   Vienn		
Teaching Bachelor Course: Statistics and Probability   Vienna University of Economics and Business (WU Wien)	·	
Menna University of Economics and Business (WU Wien)   10/2014 – 08/2016     Major in Finance, Computing in R, Mathematics and Statistics   Thesis: "Are Characteristics or Betas the Drivers of Corporate Bond Excess Returns?"     Vienna University of Economics and Business (WU Wien)   10/2009 – 06/2013     Major in Finance and Mathematics   10/2002 – 06/2007     Major in Finance and Mathematics   10/2002 – 06/2007     Major in Mathematics   10/2002 – 06/2007     Major in Mathematics and Electronics   10/2002 – 06/2007		
Major in Finance, Computing in R, Mathematics and Statistics  Thesis: "Are Characteristics or Betas the Drivers of Corporate Bond Excess Returns?"  Vienna University of Economics and Business (WU Wien)  Bachelor of Science, Business Administration  Major in Finance and Mathematics  Bachelor of Science, Business Administration  Major in Finance and Mathematics  Bachelor thesis: "Why did some banks perform better during the crisis?" (Grade: A)  Higher Technical School (Wien 16)  A-Levels in electrical engineering (with honours)  Major in Mathematics and Electronics  PROFESSIONAL EXPERIENCE  Spängler IQAM Invest Ltd.  Spängler IQAM Invest Ltd.  Fescearch Analyst, Fixed Income and Equity Market  Implementation and Backtesting in R  Presentation to management  Implementation of an Long/Short equity strategy for CEE and US corp. bonds.  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  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  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing — SoFIE Financial Econometrics, Northwestern University  Jump Diffusion Modelling  Machine Learning - Advanced Statistics and Data Mining  Unsupervised and Supervised Learning, SVM, Bayesian Inference  Applying linear regression with multiple variables, multiclass classification, LP, Al  Od/2015 — Od/2016  Od/2015 — Od/2016  Od/2015 — Od/2016	•	Vienna Austria
Major in Finance, Computing in R, Mathematics and Statistics Thesis: "Are Characteristics or Betas the Drivers of Corporate Bond Excess Returns?"  Vienna University of Economics and Business (WU Wien)  Major in Finance and Mathematics Bachelor of Science, Business Administration Major in Finance and Mathematics Bachelor thesis: "Why did some banks perform better during the crisis?" (Grade: A)  Higher Technical School (Wien 16) A-Levels in electrical engineering (with honours) Major in Mathematics and Electronics  PROFESSIONAL EXPERIENCE  Spängler IQAM Invest Ltd. Research Analyst, Fixed Income and Equity Market Finance of development of an active duration strategy for CEE and US corp. bonds. Implementation and Backtesting in Representation to management Implementation of an Long/Short equity strategy for EU and US equities  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 Pixed income and forex pricing and analysis in emerging markets Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk Prankfurt, Germany Diffusion Modelling Machine Learning - Advanced Statistics and Data Mining Unsupporting - SoFiE Financial Econometrics, Northwestern University Jump Diffusion Modelling Machine Learning - Advanced Statistics and Data Mining Unsupporvised and Supervised Learning, SVM, Bayesian Inference  Option Pricing - SoFiE Financial Econometrics, Northwestern University St. Gallen, Switzerland OMV commodity trading simulation - Smart Global Consulting Insupport of Course and Mataba - Stanford Coursera Applying linear regression with multiple variables, multiclass classification, LP, Al  Od/2015 Od/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)  Higher Technical School (Wien 16) A-Levels in electrical engineering (with honours) Major in Mathematics and Electronics  PROFESSIONAL EXPERIENCE  Spängler IQAM Invest Ltd. Spängler IQAM Invest Ltd. Spängler IQAM Invest Ltd. Fund development of an active duration strategy for CEE and US corp. bonds. The strategy pursues recent research that apply equity fundamentals on bonds. The strategy pursues recent research that apply equity fundamentals on bonds. The strategy pursues recent research that apply equity fundamentals on bonds. The presentation to management Presentation to management Presentation of an Long/Short equity strategy for EU and US equities  ERSTE Group PLC RT-SQL 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 Concerto Financial Solutions Ltd. Frankfurt, Germany Minternship, Fixed Income and Equity Markets Risked 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  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing – SoFIE Financial Econometrics, Northwestern University Jump Diffusion Modelling Machine Learning – Advanced Statistics and Data Mining Unsupervised and Supervised Learning, SVM, Bayesian Inference  Option Pricing – SoFIE Financial Econometrics, Northwestern University Nearing — Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads Madrid, Spain  Vienna, Austria Od/2016 Od/2016 Od/2016 Od/2016 Od/2016 Od/2016 Od/2016 Od/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)  Higher Technical School (Wien 16)  A-Levels in electrical engineering (with honours)  Major in Mathematics and Electronics  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  ERSTE Group PLC  Business analysis of the Data Quality Management process of ERSTE GROUP  Bevelopment of applications in R, TSQL and VBA  Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk  Research Financial Solutions Ltd.  Internship, Fixed Income and Equity Markets  process optimisation with VBA which yield in an overall 50% workload decrease  process optimisation with VBA which yield in an overall 50% workload decrease  propenses of a new index construction algorithm for over 500 CEE equities  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing – SoFIE Financial Econometrics, Northwestern University  Jump Diffusion Modelling  Machine Learning – Advanced Statistics and Data Mining  Unsupervised and Supervised Learning, SVM, Bayesian Inference  Option Pricing – SoFIE Financial Econometrics, Northwestern University  Insupervised and Supervised Learning, SVM, Bayesian Inference  Option Pricing – SoFIE Financial Econometrics, Northwestern University  Insupervised and Supervised Learning, SVM, Bayesian Inference  OMV commodity trading simulation – Smart Global Consulting  Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Markele Learning via Octave and Mataba – Stanford Coursera  Insights in the Oil & Gas industry, exploiting		
Bachelor of Science, Business Administration  Major in Finance and Mathematics Bachelor thesis: "Why did some banks perform better during the crisis?" (Grade: A)  Higher Technical School (Wien 16) A-Levels in electrical engineering (with honours) Major in Mathematics and Electronics  PROFESSIONAL EXPERIENCE  Spängler IQAM Invest ttd. 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  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 Concreto Financial Solutions Ltd. Internship, Fixed Income and Equity Markets Implementation of MDX powerPivot queries for automated reporting Liquidity Risk Prankfurt, Germany Internship, Fixed Income and Favity Markets Process optimisation with VBA which yield in an overall SO% workload decrease Implementation of a new index construction algorithm for over 500 CEE equities  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing – SoFIE Financial Econometrics, Northwestern University Jump Diffusion Modelling Machine Learning – Advanced Statistics and Data Mining Unsupervised and Supervised Learning, SVM, Bayesian Inference  Option Pricing – SoFie Salalysis – University of St. Gallen Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  MVenna, Austria Od/2017		Vienna Austria
Major in Finance and Mathematics Bachelor thesis: "Why did some banks perform better during the crisis?" (Grade: A)  Wienna, Austria A-Levels in electrical engineering (with honours) Major in Mathematics and Electronics  PROFESSIONAL EXPERIENCE  Spängler IQAM Invest Ltd.  Research Analyst, Fixed income and Equity Market Frand 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  ERSTE Group PLC  Rott-time and in summer full-time placement, Market and Liquidity Risk Rott-time and in summer full-time placement, Market and Liquidity Risk Rott-time and in summer full-time placement, Market and Liquidity Risk Rott-time and in Summer full-time placement, Market and VBA Implementation of Applications in R, TSQL and VBA Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk Concerto Financial Solutions Ltd. Internship, Fixed Income and Fauity 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  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing – SoFIE Financial Econometrics, Northwestern University Jump Diffusion Modelling Machine Learning – Advanced Statistics and Data Mining Unsupervised and Supervised Learning, SVM, Bayesian Inference Advanced Time Series Analysis – University of St. Gallen North Commodity trading simulation – Smart Global Consulting Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Moly commodity trading simulation – Smart Global Consulting Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Moly Commodity trading simulation – Smart Global Consulting Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads	·	•
Higher Technical School (Wien 16)  A-Levels in electrical engineering (with honours) Major in Mathematics and Electronics  PROFESSIONAL EXPERIENCE  Spängler IQAM Invest Ltd. Fund development of an active duration strategy for CEE and US corp. bonds. Implementation and Backtesting in R Persentation to management Implementation of an Long/Short equity strategy for EU and US equities  ERSTE Group PLC Business analysis of the Data Quality Management process of ERSTE GROUP Development of applications in 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 Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk Frankfurt, Germany Internship, Fixed Income and Equity Markets Implementation of a new index construction algorithm for over 500 CEE equities  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing – SoFiE Financial Econometrics, Northwestern University Jump Diffusion Modelling Machine Learning – Advanced Statistics and Data Mining Unsupervised and Supervised Learning, SVM, Bayesian Inference Advanced Time Series Analysis — University of St. Gallen Unsupervised and Supervised Learning, SVM, Bayesian Inference Advanced Time Series Analysis — University of St. Gallen OMV commodity trading simulation – Smart Global Consulting Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads Machine Learning via Octave and Matlab – Stanford Coursera Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads Machine Learning via Octave and Matlab – Stanford Coursera Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads		10/2003 00/2013
Higher Technical School (Wien 16) A-Levels in electrical engineering (with honours)  • Major in Mathematics and Electronics  PROFESSIONAL EXPERIENCE  Spängler (QAM 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  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  Concerto Financial Solutions Ltd.  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  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing – SoFiE Financial Econometrics, Northwestern University  • Jump Diffusion Modelling  Machine Learning – Advanced Statistics and Data Mining  • Unsupervised and Supervised Learning, SVM, Bayesian Inference  OMV commodity trading simulation – Smart Global Consulting  • Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Machine Learning via Octave and Matlab – Stanford Coursera  • Applying linear regression with multiple variables, multiclass classification, LP, Al  O4/2015 – 09/2017		
A-Levels in electrical engineering (with honours)  • Major in Mathematics and Electronics  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  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  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  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing – SoFiE Financial Econometrics, Northwestern University  • Jump Diffusion Modelling  • Unsupervised and Supervised Learning, SVM, Bayesian Inference  Option Pricing – Series Analysis – University of St. Gallen  • Unsupervised and Supervised Learning, SVM, Bayesian Inference  OMV commodity trading simulation – Smart Global Consulting  • Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Machine Learning via Octave and Matlab – Stanford Coursera  • Applying linear regression with multiple variables, multiclass classification, LP, Al  Od/2015 – 06/2013	·	Vianna Austria
Major in Mathematics and Electronics  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  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  Concerto Financial Solutions Ltd.  Frankfurt, Germany  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  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing – SoFiE Financial Econometrics, Northwestern University      Jump Diffusion Modelling      Machine Learning – Advanced Statistics and Data Mining      Unsupervised and Supervised Learning, SVM, Bayesian Inference  OMV commodity trading simulation – Smart Global Consulting      Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Machine Learning via Octave and Matlab – Stanford Coursera      Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Machine Learning via Octave and Matlab – Stanford Coursera      Applying linear regression with multiple variables, multiclass classification, LP, Al  O M2/2016 — O1/2017 — O1	· ·	
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  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  Concerto Financial Solutions Ltd.  Frankfurt, Germany 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  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing – SoFIE Financial Econometrics, Northwestern University  • Jump Diffusion Modelling  Machine Learning – Advanced Statistics and Data Mining  • Unsupervised and Supervised Learning, SVM, Bayesian Inference  OMV commodity trading simulation – Smart Global Consulting  • Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Machine Learning via Octave and Matlab – Stanford Coursera  • Applying linear regression with multiple variables, multiclass classification, LP, Al  04/2013 – 06/2013		10/2002 - 00/2007
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  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  Concerto Financial Solutions Ltd.  Frankfurt, Germany 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  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing – SofiE Financial Econometrics, Northwestern University  • Jump Diffusion Modelling  Machine Learning – Advanced Statistics and Data Mining  • Unsupervised and Supervised Learning, SVM, Bayesian Inference  OMV commodity trading simulation – Smart Global Consulting  • Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Machine Learning via Octave and Matlab – Stanford Coursera  • Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Machine Learning via Octave and Matlab – Stanford Coursera  • Applying linear regression with multiple variables, multiclass classification, LP, Al  Vienna, Austria  04/2013 – 06/2013		
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  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  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  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing – SoFIE Financial Econometrics, Northwestern University  Jump Diffusion Modelling  Machine Learning – Advanced Statistics and Data Mining  Unsupervised and Supervised Learning, SVM, Bayesian Inference  Net and Supervised Learning, SVM, Bayesian Inference  Net and Supervised Learning SVM, Bayesian Inference  Net and Supervised St. Gallen, Switzerland  OMV commodity trading simulation – Smart Global Consulting  Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Action of the Series Analysis – University of St. Gallen  Applying linear regression with multiple variables, multiclass classification, LP, AI  Od/2013 – 06/2013		
<ul> <li>Fund development of an active duration strategy for CEE and US corp. bonds.</li> <li>The strategy pursues recent research that apply equity fundamentals on bonds.</li> <li>Implementation and Backtesting in R</li> <li>Presentation to management</li> <li>Implementation of an Long/Short equity strategy for EU and US equities</li> <li>ERSTE Group PLC</li> <li>Part-time and in summer full-time placement, Market and Liquidity Risk</li> <li>R, TSQL and Oracle data analysis which led to a 30% increase of data accuracy</li> <li>Business analysis of the Data Quality Management process of ERSTE GROUP</li> <li>Development of applications in R, TSQL and VBA</li> <li>Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk</li> <li>Concerto Financial Solutions Ltd.</li> <li>fixed income and Equity Markets</li> <li>fixed income and forex pricing and analysis in emerging markets</li> <li>process optimisation with VBA which yield in an overall 50% workload decrease</li> <li>Implementation of a new index construction algorithm for over 500 CEE equities</li> <li>EXTRACURRICULAR &amp; LEADERSHIP EXPERIENCE</li> <li>Option Pricing - SoFiE Financial Econometrics, Northwestern University</li> <li>Jump Diffusion Modelling</li> <li>Unsupervised and Supervised Learning, SVM, Bayesian Inference</li> <li>OT/2017</li> <li>Advanced Time Series Analysis - University of St. Gallen</li> <li>Unsupervised and Supervised Learning, SVM, Bayesian Inference</li> <li>OMV commodity trading simulation - Smart Global Consulting</li> <li>Insights in the Oil &amp; Gas industry, exploiting arbitrage via time &amp; geo spreads</li> <li>Applying linear regression with multiple variables, multiclass classification, LP, Al</li> <li>Vienna, Austria</li> <li>O4/2016</li> <li>online</li> </ul>		· · · · · · · · · · · · · · · · · · ·
<ul> <li>The strategy pursues recent research that apply equity fundamentals on bonds.</li> <li>Implementation and Backtesting in R</li> <li>Presentation to management</li> <li>Implementation of an Long/Short equity strategy for EU and US equities</li> <li>ERSTE Group PLC</li> <li>R, TSQL and Oracle data analysis which led to a 30% increase of data accuracy</li> <li>Business analysis of the Data Quality Management process of ERSTE GROUP</li> <li>Development of applications in R, TSQL and VBA</li> <li>Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk</li> <li>Concerto Financial Solutions Ltd.</li> <li>fixed income and Equity Markets</li> <li>fixed income and Equity Markets</li> <li>process optimisation with VBA which yield in an overall 50% workload decrease</li> <li>Implementation of a new index construction algorithm for over 500 CEE equities</li> <li>EXTRACURRICULAR &amp; LEADERSHIP EXPERIENCE</li> <li>Option Pricing – SoFiE Financial Econometrics, Northwestern University</li> <li>Jump Diffusion Modelling</li> <li>Unsupervised and Supervised Learning, SVM, Bayesian Inference</li> <li>On/2017</li> <li>Advanced Time Series Analysis – University of St. Gallen</li> <li>Unsupervised and Supervised Learning arbitrage via time &amp; geo spreads</li> <li>OM/2016</li> <li>Machine Learning via Octave and Matlab – Stanford Coursera</li> <li>Insights in the Oil &amp; Gas industry, exploiting arbitrage via time &amp; geo spreads</li> <li>O4/2016 online</li> <li>Applying linear regression with multiple variables, multiclass classification, LP, AI</li> <li>O4/2013 – 06/2013</li> </ul>		03/2016 – 09/2016
<ul> <li>Implementation and Backtesting in R</li> <li>Presentation to management</li> <li>Implementation of an Long/Short equity strategy for EU and US equities</li> <li>ERSTE Group PLC</li> <li>Part-time and in summer full-time placement, Market and Liquidity Risk</li> <li>R, TSQL and Oracle data analysis which led to a 30% increase of data accuracy</li> <li>Business analysis of the Data Quality Management process of ERSTE GROUP</li> <li>Development of applications in R, TSQL and VBA</li> <li>Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk</li> <li>Concerto Financial Solutions Ltd.</li> <li>fixed income and Equity Markets</li> <li>process optimisation with VBA which yield in an overall 50% workload decrease</li> <li>Implementation of a new index construction algorithm for over 500 CEE equities</li> <li>EXTRACURRICULAR &amp; LEADERSHIP EXPERIENCE</li> <li>Option Pricing – SoFiE Financial Econometrics, Northwestern University</li> <li>Jump Diffusion Modelling</li> <li>Unsupervised and Supervised Learning, SVM, Bayesian Inference</li> <li>On/2017</li> <li>Advanced Time Series Analysis – University of St. Gallen</li> <li>Unsupervised and Supervised Learning, SVM, Bayesian Inference</li> <li>OMV commodity trading simulation – Smart Global Consulting</li> <li>Insights in the Oil &amp; Gas industry, exploiting arbitrage via time &amp; geo spreads</li> <li>O4/2016</li> <li>Machine Learning via Octave and Matlab – Stanford Coursera</li> <li>nonline</li> <li>Applying linear regression with multiple variables, multiclass classification, LP, AI</li> <li>04/2013 – 06/2013</li> </ul>	· · · · · · · · · · · · · · · · · · ·	
<ul> <li>Presentation to management</li> <li>Implementation of an Long/Short equity strategy for EU and US equities</li> <li>ERSTE Group PLC</li> <li>Part-time and in summer full-time placement, Market and Liquidity Risk</li> <li>R, TSQL and Oracle data analysis which led to a 30% increase of data accuracy</li> <li>Business analysis of the Data Quality Management process of ERSTE GROUP</li> <li>Development of applications in R, TSQL and VBA</li> <li>Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk</li> <li>Concerto Financial Solutions Ltd.</li> <li>Frankfurt, Germany</li> <li>Internship, Fixed Income and forex pricing and analysis in emerging markets</li> <li>process optimisation with VBA which yield in an overall 50% workload decrease</li> <li>Implementation of a new index construction algorithm for over 500 CEE equities</li> <li>EXTRACURRICULAR &amp; LEADERSHIP EXPERIENCE</li> <li>Option Pricing - SoFiE Financial Econometrics, Northwestern University</li> <li>Jump Diffusion Modelling</li> <li>Machine Learning - Advanced Statistics and Data Mining</li> <li>Unsupervised and Supervised Learning, SVM, Bayesian Inference</li> <li>OT/2017</li> <li>Advanced Time Series Analysis - University of St. Gallen</li> <li>St. Gallen, Switzerland</li> <li>OMV commodity trading simulation - Smart Global Consulting</li> <li>Insights in the Oil &amp; Gas industry, exploiting arbitrage via time &amp; geo spreads</li> <li>O4/2016</li> <li>Machine Learning via Octave and Matlab - Stanford Coursera</li> <li>Applying linear regression with multiple variables, multiclass classification, LP, Al</li> <li>O4/2013 - O6/2013</li> </ul>		
■ Implementation of an Long/Short equity strategy for EU and US equities  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  Concerto Financial Solutions Ltd.  Frankfurt, Germany 103/2014 – 08/2014  ■ 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  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing – SoFiE Financial Econometrics, Northwestern University  ■ Jump Diffusion Modelling  Machine Learning – Advanced Statistics and Data Mining  ■ Unsupervised and Supervised Learning, SVM, Bayesian Inference  OT/2017  Advanced Time Series Analysis – University of St. Gallen  OMV commodity trading simulation – Smart Global Consulting  ■ Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Machine Learning via Octave and Matlab – Stanford Coursera  ■ Applying linear regression with multiple variables, multiclass classification, LP, Al  O4/2013 – 06/2013		
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  Concerto Financial Solutions Ltd.  Frankfurt, Germany 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  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing - SofiE Financial Econometrics, Northwestern University Jump Diffusion Modelling Machine Learning - Advanced Statistics and Data Mining Unsupervised and Supervised Learning, SVM, Bayesian Inference  OT/2017  Advanced Time Series Analysis - University of St. Gallen  OMV commodity trading simulation - Smart Global Consulting Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads Machine Learning via Octave and Matlab - Stanford Coursera Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads Machine Learning via Octave and Matlab - Stanford Coursera Applying linear regression with multiple variables, multiclass classification, LP, Al  Od/2013 - 06/2013	<del>-</del>	
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  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  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing - SofiE Financial Econometrics, Northwestern University Jump Diffusion Modelling Machine Learning - Advanced Statistics and Data Mining Unsupervised and Supervised Learning, SVM, Bayesian Inference  Advanced Time Series Analysis - University of St. Gallen  OMV commodity trading simulation - Smart Global Consulting Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads Machine Learning via Octave and Matlab - Stanford Coursera Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads Machine Learning via Octave and Matlab - Stanford Coursera Applying linear regression with multiple variables, multiclass classification, LP, Al  O4/2013 - 06/2013	• Implementation of an Long/Short equity strategy for Eo and OS equities	
<ul> <li>R, TSQL and Oracle data analysis which led to a 30% increase of data accuracy</li> <li>Business analysis of the Data Quality Management process of ERSTE GROUP</li> <li>Development of applications in R, TSQL and VBA</li> <li>Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk</li> <li>Concerto Financial Solutions Ltd.</li> <li>Internship, Fixed Income and Equity Markets</li> <li>process optimisation with VBA which yield in an overall 50% workload decrease</li> <li>Implementation of a new index construction algorithm for over 500 CEE equities</li> <li>EXTRACURRICULAR &amp; LEADERSHIP EXPERIENCE</li> <li>Option Pricing – SoFiE Financial Econometrics, Northwestern University</li> <li>Jump Diffusion Modelling</li> <li>OB/2017</li> <li>Machine Learning – Advanced Statistics and Data Mining</li> <li>Unsupervised and Supervised Learning, SVM, Bayesian Inference</li> <li>OT/2017</li> <li>Advanced Time Series Analysis – University of St. Gallen</li> <li>OMV commodity trading simulation – Smart Global Consulting</li> <li>Insights in the Oil &amp; Gas industry, exploiting arbitrage via time &amp; geo spreads</li> <li>Machine Learning via Octave and Matlab – Stanford Coursera</li> <li>Applying linear regression with multiple variables, multiclass classification, LP, Al</li> <li>04/2013 – 06/2013</li> </ul>		· · · · · · · · · · · · · · · · · · ·
<ul> <li>Business analysis of the Data Quality Management process of ERSTE GROUP</li> <li>Development of applications in R, TSQL and VBA</li> <li>Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk</li> <li>Concerto Financial Solutions Ltd.</li> <li>Frankfurt, Germany</li> <li>Internship, Fixed Income and Equity Markets</li> <li>fixed income and forex pricing and analysis in emerging markets</li> <li>process optimisation with VBA which yield in an overall 50% workload decrease</li> <li>Implementation of a new index construction algorithm for over 500 CEE equities</li> <li>EXTRACURRICULAR &amp; LEADERSHIP EXPERIENCE</li> <li>Option Pricing – SoFiE Financial Econometrics, Northwestern University</li> <li>Jump Diffusion Modelling</li> <li>Machine Learning – Advanced Statistics and Data Mining</li> <li>Unsupervised and Supervised Learning, SVM, Bayesian Inference</li> <li>Advanced Time Series Analysis – University of St. Gallen</li> <li>OMV commodity trading simulation – Smart Global Consulting</li> <li>Insights in the Oil &amp; Gas industry, exploiting arbitrage via time &amp; geo spreads</li> <li>Machine Learning via Octave and Matlab – Stanford Coursera</li> <li>Applying linear regression with multiple variables, multiclass classification, LP, Al</li> <li>04/2013 – 06/2013</li> </ul>		04/2015 – 02/2016
<ul> <li>Development of applications in R, TSQL and VBA</li> <li>Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk</li> <li>Concerto Financial Solutions Ltd.</li> <li>Frankfurt, Germany</li> <li>Internship, Fixed Income and Equity Markets</li> <li>fixed income and forex pricing and analysis in emerging markets</li> <li>process optimisation with VBA which yield in an overall 50% workload decrease</li> <li>Implementation of a new index construction algorithm for over 500 CEE equities</li> <li>EXTRACURRICULAR &amp; LEADERSHIP EXPERIENCE</li> <li>Option Pricing – SoFiE Financial Econometrics, Northwestern University</li> <li>Jump Diffusion Modelling</li> <li>Machine Learning – Advanced Statistics and Data Mining</li> <li>Unsupervised and Supervised Learning, SVM, Bayesian Inference</li> <li>Advanced Time Series Analysis – University of St. Gallen</li> <li>OMV commodity trading simulation – Smart Global Consulting</li> <li>Insights in the Oil &amp; Gas industry, exploiting arbitrage via time &amp; geo spreads</li> <li>Machine Learning via Octave and Matlab – Stanford Coursera</li> <li>Applying linear regression with multiple variables, multiclass classification, LP, Al</li> <li>04/2013 – 06/2013</li> </ul>	•	
<ul> <li>Implementation of MDX, PowerPivot queries for automated reporting Liquidity Risk</li> <li>Concerto Financial Solutions Ltd.</li> <li>Frankfurt, Germany</li> <li>Internship, Fixed Income and Equity Markets</li> <li>fixed income and forex pricing and analysis in emerging markets</li> <li>process optimisation with VBA which yield in an overall 50% workload decrease</li> <li>Implementation of a new index construction algorithm for over 500 CEE equities</li> <li>EXTRACURRICULAR &amp; LEADERSHIP EXPERIENCE</li> <li>Option Pricing – SoFiE Financial Econometrics, Northwestern University</li> <li>Jump Diffusion Modelling</li> <li>Machine Learning – Advanced Statistics and Data Mining</li> <li>Unsupervised and Supervised Learning, SVM, Bayesian Inference</li> <li>O7/2017</li> <li>Advanced Time Series Analysis – University of St. Gallen</li> <li>St. Gallen, Switzerland</li> <li>OMV commodity trading simulation – Smart Global Consulting</li> <li>Insights in the Oil &amp; Gas industry, exploiting arbitrage via time &amp; geo spreads</li> <li>Machine Learning via Octave and Matlab – Stanford Coursera</li> <li>Applying linear regression with multiple variables, multiclass classification, LP, Al</li> <li>04/2013 – 06/2013</li> </ul>		
Concerto Financial Solutions Ltd.  Internship, Fixed Income and Equity Markets  Internship, Fixed Income and Equity Markets  Internship, Fixed Income and Forex pricing and analysis in emerging markets  Implementation of a new index construction algorithm for over 500 CEE equities  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing - SoFiE Financial Econometrics, Northwestern University  Implementation Modelling  Machine Learning - Advanced Statistics and Data Mining  Unsupervised and Supervised Learning, SVM, Bayesian Inference  OMV commodity trading simulation - Smart Global Consulting  Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Machine Learning via Octave and Matlab - Stanford Coursera  Applying linear regression with multiple variables, multiclass classification, LP, Al  Prankfurt, Germany 03/2014 - 08/2014  Chicago, US  Chicago, US  Chicago, US  Madrid, Spain  08/2017  Madrid, Spain  St. Gallen, Switzerland  Vienna, Austria  04/2016  Ody 2016  Ody 2016  Ody 2016  Ody 2017  Ody 2017	·	
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  EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing – SofiE Financial Econometrics, Northwestern University  • Jump Diffusion Modelling  Machine Learning – Advanced Statistics and Data Mining  • Unsupervised and Supervised Learning, SVM, Bayesian Inference  OMV commodity trading simulation – Smart Global Consulting  • Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Machine Learning via Octave and Matlab – Stanford Coursera  • Applying linear regression with multiple variables, multiclass classification, LP, AI  004/2013 – 06/2013		
<ul> <li>fixed income and forex pricing and analysis in emerging markets</li> <li>process optimisation with VBA which yield in an overall 50% workload decrease</li> <li>Implementation of a new index construction algorithm for over 500 CEE equities</li> <li>EXTRACURRICULAR &amp; LEADERSHIP EXPERIENCE</li> <li>Option Pricing – SoFiE Financial Econometrics, Northwestern University</li> <li>Jump Diffusion Modelling</li> <li>Machine Learning – Advanced Statistics and Data Mining</li> <li>Unsupervised and Supervised Learning, SVM, Bayesian Inference</li> <li>Advanced Time Series Analysis – University of St. Gallen</li> <li>OMV commodity trading simulation – Smart Global Consulting</li> <li>Insights in the Oil &amp; Gas industry, exploiting arbitrage via time &amp; geo spreads</li> <li>Machine Learning via Octave and Matlab – Stanford Coursera</li> <li>Applying linear regression with multiple variables, multiclass classification, LP, AI</li> <li>04/2013 – 06/2013</li> </ul>		· · · · · · · · · · · · · · · · · · ·
<ul> <li>process optimisation with VBA which yield in an overall 50% workload decrease</li> <li>Implementation of a new index construction algorithm for over 500 CEE equities</li> <li>EXTRACURRICULAR &amp; LEADERSHIP EXPERIENCE</li> <li>Option Pricing – SoFiE Financial Econometrics, Northwestern University</li> <li>Jump Diffusion Modelling</li> <li>Machine Learning – Advanced Statistics and Data Mining</li> <li>Unsupervised and Supervised Learning, SVM, Bayesian Inference</li> <li>O7/2017</li> <li>Advanced Time Series Analysis – University of St. Gallen</li> <li>OMV commodity trading simulation – Smart Global Consulting</li> <li>Insights in the Oil &amp; Gas industry, exploiting arbitrage via time &amp; geo spreads</li> <li>Machine Learning via Octave and Matlab – Stanford Coursera</li> <li>Applying linear regression with multiple variables, multiclass classification, LP, Al</li> <li>04/2013 – 06/2013</li> </ul>		03/2014 – 08/2014
<ul> <li>Implementation of a new index construction algorithm for over 500 CEE equities</li> <li>EXTRACURRICULAR &amp; LEADERSHIP EXPERIENCE</li> <li>Option Pricing – SoFiE Financial Econometrics, Northwestern University         <ul> <li>Jump Diffusion Modelling</li> <li>O8/2017</li> </ul> </li> <li>Machine Learning – Advanced Statistics and Data Mining         <ul> <li>Unsupervised and Supervised Learning, SVM, Bayesian Inference</li> <li>O7/2017</li> </ul> </li> <li>Advanced Time Series Analysis – University of St. Gallen</li> <li>OMV commodity trading simulation – Smart Global Consulting         <ul> <li>Insights in the Oil &amp; Gas industry, exploiting arbitrage via time &amp; geo spreads</li> <li>Machine Learning via Octave and Matlab – Stanford Coursera</li> <li>Applying linear regression with multiple variables, multiclass classification, LP, AI</li> <li>O4/2013 – 06/2013</li> </ul> </li> </ul>		
EXTRACURRICULAR & LEADERSHIP EXPERIENCE  Option Pricing – SoFiE Financial Econometrics, Northwestern University  • Jump Diffusion Modelling  Machine Learning – Advanced Statistics and Data Mining  • Unsupervised and Supervised Learning, SVM, Bayesian Inference  O7/2017  Advanced Time Series Analysis – University of St. Gallen  OMV commodity trading simulation – Smart Global Consulting  • Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Machine Learning via Octave and Matlab – Stanford Coursera  • Applying linear regression with multiple variables, multiclass classification, LP, Al  O4/2013 – 06/2013		
Option Pricing – SoFiE Financial Econometrics, Northwestern University  • Jump Diffusion Modelling  Machine Learning – Advanced Statistics and Data Mining  • Unsupervised and Supervised Learning, SVM, Bayesian Inference  Advanced Time Series Analysis – University of St. Gallen  OMV commodity trading simulation – Smart Global Consulting  • Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Machine Learning via Octave and Matlab – Stanford Coursera  • Applying linear regression with multiple variables, multiclass classification, LP, AI  O4/2013 – 06/2013	Implementation of a new index construction algorithm for over 500 CEE equities	
<ul> <li>Jump Diffusion Modelling</li> <li>Machine Learning – Advanced Statistics and Data Mining</li> <li>Unsupervised and Supervised Learning, SVM, Bayesian Inference</li> <li>Advanced Time Series Analysis – University of St. Gallen</li> <li>OMV commodity trading simulation – Smart Global Consulting</li> <li>Insights in the Oil &amp; Gas industry, exploiting arbitrage via time &amp; geo spreads</li> <li>Machine Learning via Octave and Matlab – Stanford Coursera</li> <li>Applying linear regression with multiple variables, multiclass classification, LP, AI</li> <li>04/2013 – 06/2013</li> </ul>	EXTRACURRICULAR & LEADERSHIP EXPERIENCE	
Machine Learning – Advanced Statistics and Data MiningMadrid, Spain• Unsupervised and Supervised Learning, SVM, Bayesian Inference07/2017Advanced Time Series Analysis – University of St. GallenSt. Gallen, SwitzerlandOMV commodity trading simulation – Smart Global ConsultingVienna, Austria• Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads04/2016Machine Learning via Octave and Matlab – Stanford Courseraonline• Applying linear regression with multiple variables, multiclass classification, LP, AI04/2013 – 06/2013	Option Pricing – SoFiE Financial Econometrics, Northwestern University	Chicago, US
<ul> <li>Unsupervised and Supervised Learning, SVM, Bayesian Inference</li> <li>Advanced Time Series Analysis – University of St. Gallen</li> <li>OMV commodity trading simulation – Smart Global Consulting         <ul> <li>Insights in the Oil &amp; Gas industry, exploiting arbitrage via time &amp; geo spreads</li> <li>Machine Learning via Octave and Matlab – Stanford Coursera</li> <li>Applying linear regression with multiple variables, multiclass classification, LP, AI</li> </ul> </li> <li>O4/2013 – 06/2013</li> </ul>	Jump Diffusion Modelling	08/2017
Advanced Time Series Analysis – University of St. Gallen  OMV commodity trading simulation – Smart Global Consulting  Insights in the Oil & Gas industry, exploiting arbitrage via time & geo spreads  Machine Learning via Octave and Matlab – Stanford Coursera  Applying linear regression with multiple variables, multiclass classification, LP, AI  O4/2013 – 06/2013	Machine Learning – Advanced Statistics and Data Mining	Madrid, Spain
<ul> <li>OMV commodity trading simulation – Smart Global Consulting</li> <li>Insights in the Oil &amp; Gas industry, exploiting arbitrage via time &amp; geo spreads</li> <li>Machine Learning via Octave and Matlab – Stanford Coursera</li> <li>Applying linear regression with multiple variables, multiclass classification, LP, AI</li> <li>O4/2013 – 06/2013</li> </ul>	<ul> <li>Unsupervised and Supervised Learning, SVM, Bayesian Inference</li> </ul>	07/2017
<ul> <li>Insights in the Oil &amp; Gas industry, exploiting arbitrage via time &amp; geo spreads</li> <li>Machine Learning via Octave and Matlab – Stanford Coursera</li> <li>Applying linear regression with multiple variables, multiclass classification, LP, AI</li> <li>04/2013 – 06/2013</li> </ul>	Advanced Time Series Analysis – University of St. Gallen	St. Gallen, Switzerland
<ul> <li>Insights in the Oil &amp; Gas industry, exploiting arbitrage via time &amp; geo spreads</li> <li>Machine Learning via Octave and Matlab – Stanford Coursera</li> <li>Applying linear regression with multiple variables, multiclass classification, LP, AI</li> <li>04/2013 – 06/2013</li> </ul>	OMV commodity trading simulation – Smart Global Consulting	Vienna, Austria
Machine Learning via Octave and Matlab − Stanford Courseraonline• Applying linear regression with multiple variables, multiclass classification, LP, AI04/2013 − 06/2013		
ADDITIONAL SKILLS & INTERESTS	<ul> <li>Applying linear regression with multiple variables, multiclass classification, LP, AI</li> </ul>	04/2013 – 06/2013

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