Gabriel Kaiser, MSc

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

ACADEMIC CAREER

London School of Economics — **London**
Visiting Scholar — 01/2019 – 07/2019
Working Paper: adaptive group Lasso and intertemporal Portfolio theory

Luxembourg School of Finance — **Luxembourg**
PhD Candidate in mathematical Finance — 11/2016 – present

- Working Paper: Sparse Supervised Learning of Market Anomalies
- Working Paper: Transparency and Ending Times of Call Auctions
- Working Paper: Context-dependent Elicitation of Risk Preferences in Markets
- Teaching: Machine Learning in Asset Pricing (PhD course), Advanced Financial Applications (MSc course), Statistics and Probability (BSc course)

Vienna University of Economics and Business (WU Wien) — **Vienna, Austria**
Master of Science, Quantitative Finance (*with honours*) — 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**
Bachelor of Science, Business Administration — 10/2009 – 06/2013

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

Higher Technical School (Wien 16) — **Vienna, Austria**
A-Levels in electrical engineering (with honours) — 10/2002 – 06/2007

- Major in Mathematics and Electronics

PROFESSIONAL EXPERIENCE

Spängler IQAM Invest Ltd. — **Vienna, Austria**
Research Analyst, Fixed Income and Equity Market — 03/2016 – 09/2016

- 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 — **Vienna, Austria**
Part-time and in summer full-time placement, Market and Liquidity Risk — 04/2015 – 02/2016

- 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 — 03/2014 – 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 in SQL

EXTRACURRICULAR & LEADERSHIP EXPERIENCE

Best PhD Award 2019 – *Grant €3000, Luxembourg University* — **Lux, 2019**

Option Pricing – *SoFiE, Northwestern University,* Jump Diffusion Modelling — **Chicago, 2017**

Machine Learning – *Advanced Statistics and Data Mining,* Un- and Supervised Learning, SVM — **Madrid, 2017**

Advanced Time Series Analysis – University of St. Gallen — **St. Gallen, 2017**

OMV commodity trading simulation – *Smart Global Consulting* — **Vienna, 2016**

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

Machine Learning via Octave and Matlab – *Stanford Coursera,* multiclass classification, NN, AI — **Online, 2013**

ADDITIONAL SKILLS & INTERESTS

Languages	German (native), English (proficient)
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