MAGNUS HANSSON, PHD.

(+46) · 070-33448072 ⋄ hansson.carl.magnus@gmail.com

http://magnushansson.xyz/

WORK EXPERIENCE

Stockholm Business School, Stockholm University — **August 2023 - Ongoing**
Assistant Professor — ***Stockholm, Sweden***

- Conduct research in quantitative finance and decentralized finance.
- Affiliate researcher at the Swedish House of Finance.

Combine Control Systems — **September 2017 - August 2018**
Data science engineer — ***Gothenburg, Sweden***

- Built a data analysis pipeline and developed artificial neural network models for virtual engine testing.

Jönköping University — **April 2016 - November 2016**
Research Assistant — ***Remote***

- Programmed a risk modelling framework using GARCH-Copula in R.

Nordea Bank — **2012, 2013, 2014**
Summer Analyst — ***Gothenburg, Sweden***

- Served as a summer analyst in the corporate retail sector.

EDUCATION

University of Gothenburg — **September 2018 - June 2023**
PhD Economics — ***Gothenburg, Sweden***

- Primary research areas: Quantitative finance, Decentralized finance, Applied machine learning.
- Visiting PhD student at Stockholm School of Economics.
- Advisors: Professors Erik Hjalmarsson and Andreas Dzemski.

Lund University — **September 2016 - June 2017**
MSc Economics — ***Lund, Sweden***

- Thesis: “On stock return prediction with LSTM networks”.

Lund University — **September 2014 - June 2017**
BSc Mathematics — ***Lund, Sweden***

- Thesis: “Feedforward neural networks with ReLU activation functions are linear splines”.

Jönköping University — **September 2011 - June 2014**
BSc Economics — ***Jönköping, Sweden***

- Exchange semester at University of St.Gallen.

TECHNICAL STRENGTHS

Methods	Econometrics, Machine Learning, NLP, Numerical Analysis.
Computer Languages	Python, Julia, R, Matlab, Bash, JavaScript, Stata.
Tools	Linux/Unix, Vim/Neovim, LaTeX.