

MAGNUS HANSSON, PHD.

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<http://magnushansson.xyz/>

WORK EXPERIENCE

Stockholm Business School, Stockholm University

Assistant Professor

August 2023 - Ongoing

Stockholm, Sweden

- Conduct research in quantitative finance and decentralized finance.

Combine Control Systems

Data science engineer

September 2017 - August 2018

Gothenburg, Sweden

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

Jönköping University

Research Assistant

April 2016 - November 2016

Remote

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

Nordea Bank

Summer Analyst

2012, 2013, 2014

Gothenburg, Sweden

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

EDUCATION

University of Gothenburg

PhD Economics

September 2018 - June 2023

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

MSc Economics

September 2016 - June 2017

Lund, Sweden

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

Lund University

BSc Mathematics

September 2014 - June 2017

Lund, Sweden

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

Jönköping University

BSc Economics

September 2011 - June 2014

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, L^AT_EX.