Data Science and Empirical Finance

Stations

Stationen und Tätigkeiten:

… IBM

Applied Data Science Specialist

Datenintegrationszentrum (SMITH Konsortium in Leipzig)

Bachelor Business Information Systems (University of Hagen via Distance learning)

Ph.D. Dissertation in Empirical Finance (University of Leipzig)

Chair of Finance (University of Leipzig)

Department of Risk Controlling (European Commodity Clearing)

Chair of Banking and Corporate Finance (Technical University of Munich of Chemnitz)

Chair of Financial Management (Leipzig Graduate School of Management)

Deutsche Bundesbank

Institute of Empirical Economic Research (University of Leipzig)

Diploma Business Administration (University of Leipzig)

Diploma Economics (University of Leipzig)

Projects

Form Trader (Matlab, Java) Interactive Brokers

Neighborhood Analysis of Berlin

Text Mining and the Information Processing in Forex Markets

Does the predictive power of variable moving average rules vanish over time and can we explain such tendencies? (with B. Auer, International Review of Economics & Finance)

Modellierung schiefer und gewölbter Verteilungen mit der g-und-h-Familie (with B. Auer, Wirtschaftswissenschaftliches Studium)

Reuters Corpus

Kaggle