Christian Groll

Chief Investment Officer

Data Scientist with 7+ years of experience in building data-intensive applications to automate business processes, improve decision making and create innovative and data driven products. Proficient in machine learning, deep learning and data and software engineering best practices. Capable of designing, developing, testing, and deploying scalable services. Dedicated to lifelong learning and putting data science to good use.

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Munich, Germany

quantitative-thinking.com

linkedin.com/in/christian-groll-a4a804144

twitter.com/ChrisAndData

github.com/cgroll

SKILLS

- Machine learning
- Deep learning
- Data engineering
- MLOps
- Optimization
- Financial econometrics

LANGUAGES

German
Full Professional Proficiency

English
Full Professional Proficiency

INTERESTS

- Digital art
- Travel
- Geographic information systems
- AI
- Piano
- Football

WORK EXPERIENCE

Head of Quantitative Investment Strategy / CIO

Scalable GmbH

10/2015 - Present — *Munich, Germany*

Digital wealth manager, neo broker

Achievements/Tasks

- Developed fully automated **machine learning trading strategies** managing > 2bn EUR.
- Created a deep learning **NLP** model for the automated **classification of client emails**.
- Implemented a **discovery engine** based on **collaborative filtering** to help retail clients make better investment decisions matching their individual preferences.
- Created a **shift planning tool** to **optimize scheduling of employee shifts** in line with employee preferences and constraints to ensure achievement of service level agreements.
- Designed a market data and risk metrics **data warehouse for automated data explorations**.
- Helped grow a data centric company identity by giving **company-wide presentations** about **AI and quantitative investing** and contributing to the company research blog and whitepaper.

Research Assistant

Ludwig-Maximilians-University Munich

05/2011 - 04/2017 — *Munich, Germany*

Chair of financial econometrics

Achievements/Tasks

- Thesis: **Dynamic risk management of multi-asset portfolios**
- Research topics: risk management, asset management, quantitative finance, dynamic factor models, modeling of dependence structures

TECHNICAL EXPERIENCE

Programming languages: Python, Matlab, Julia, R

ML / AI: Sklearn, Pytorch, Tensorflow, Huggingface

AWS Services: Sagemaker, Lambda, Athena, Fargate, CodePipeline, ECR

CI/CD, agile: git, github actions, docker, jenkins, JIRA, Confluence

Data / data engineering: Airflow, MySQL, DVC, Parquet, Spark, HDF5

Visualizations: Jupyter, Plotly, Dash, Metabase, Streamlit, D3.js

Content: Jekyll, Pandoc, LaTeX, HTML, Contentful, Gatsby

EDUCATION

PhD Statistics / Financial Econometrics

Ludwig-Maximilians-University Munich

2011 - 2018

Diploma in Financial Mathematics (Grade: 1.3)

Ludwig-Maximilians-University Munich

2004 - 2011