

CHRISTOPH SCHEUCH

I am an independent data science and business intelligence expert with a passion for all topics surrounding finance and data.

I previously served as the Head of Artificial Intelligence, Director of Product, and the Head of Business Intelligence & Data Science at wikifolio. Before I joined wikifolio, I received my PhD from the Vienna Graduate School of Finance with a research focus on the economics of new financial technologies and big data analysis.



WORK EXPERIENCE

- 2024**
 - **Expert**
Tidy Intelligence
 - Since January 2024, I create blog posts about tidy data science on my website tidy-intelligence.com
- 2024 | 2023**
 - **Head of Artificial Intelligence**
wikifolio Financial Technologies AG 📍 Vienna, AT
 - I researched cutting edge AI technologies and prototype AI-driven products using R and Python
- 2023 | 2021**
 - **Director of Product**
wikifolio Financial Technologies AG 📍 Vienna, AT
 - I managed product strategies, oversaw the product lifecycle, and coached other product leaders and data scientists
- 2023 | 2021**
 - **External Lecturer**
WU (Vienna University of Economics and Business) 📍 Vienna, AT
 - I taught finance master students how to manage empirical projects
- 2021**
 - **Co-Creator & Maintainer**
Tidy Finance
 - Since 2021, I am a co-creator of the open-source books 'Tidy Finance with R' and 'Tidy Finance with Python' hosted on tidy-finance.org
- 2021 | 2020**
 - **Head of Business Intelligence & Data Science**
wikifolio Financial Technologies AG 📍 Vienna, AT
 - I supervised and developed a broad range of tools to analyze user behavior and product performance.



CONTACT

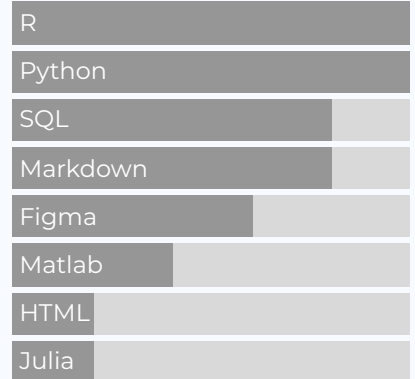
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SKILLS






Last updated on 2024-05-21.

- 2020
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2015
- **Prae-Doc Researcher**
WU (Vienna University of Economics and Business)  Vienna, AT
 - FWF-financed project assistant at the Vienna Graduate School of Finance with main duties ranging from contributing to scientific projects, active participation at international conferences to teaching business students.
- 2015
- **Intern**
Financial Market Authority (FMA)  Vienna, AT
 - Part of the supervision of non-bank financial institutions in April and May 2015. My tasks included evaluating data for insurance sector stress testing and compiling reports pertaining to financial stability.
- 2015
- **Research Assistant**
Institute for Advanced Studies (IHS)  Vienna, AT
 - I updated a project on social security fraud in the Austrian construction sector in February and March 2015.
- 2015
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2014
- **Intern**
Ithuba Capital AG  Vienna, AT
 - Part of the portfolio advisory team from November 2014 to January 2015. I compiled reports for debt restructuring negotiations and translated code for pricing of collateralized debt obligations.
- 2013
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2012
- **Research Assistant**
Institute for Advanced Studies (IHS)  Vienna, AT
 - Part of the labour market and social security group from May 2012 to October 2013. I maintained the in-house tax-benefit model and contributed to several projects on the Austrian tax and pension system.



EDUCATION

- 2020
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2015
- **PhD, Finance**
Vienna Graduate School of Finance  Vienna, AT
- 2015
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2012
- **Mag. rer. soc. oec., Economics**
University of Vienna  Vienna, AT
- 2012
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2009
- **Bakk. rer. soc. oec., Economics**
University of Vienna  Vienna, AT



RESEARCH EXPERIENCE

● **Tidy Finance with Python**

with Christoph Frey, Stefan Voigt and Patrick Weiss

- We wrote a translation of our first textbook to Python, which will be published via Chapman & Hall/CRC in 2024.

● **Tidy Finance with R**

with Stefan Voigt and Patrick Weiss

- We wrote a textbook on solving empirical problems in financial economics using reproducible and tidy coding principles, which was published via Chapman & Hall/CRC in 2023.

● **Crowdfunding and Demand Uncertainty**

Solo-authored

- I use mechanism design theory to characterize the profit-maximizing crowdfunding mechanism when consumers have private information about possible reservation prices.
- I presented the paper at the Second Toronto FinTech Conference and the 2018 and 2019 VGSF Conference.

● **Building Trust Takes Time: Limits to Arbitrage in Blockchain-Based Markets**

with Nikolaus Hautsch and Stefan Voigt

- We demonstrate how blockchain-based settlement introduces a novel friction to cross-market trading, which was published in the Review of Finance in 2024.
- I developed the R package 'CryptoX' to collect orderbook data from the public APIs of crypto exchange and complemented it by a comprehensive database of Bitcoin transactions.
- I presented the paper at the 2018 Crypto Valley Blockchain Conference, the 2018 Finance Research Day in Graz, the 2019 Financial Intermediation Research Society Conference and the 2019 European Finance Association Meeting.

● **Perceived Precautionary Savings Motives: Evidence from FinTech**





with Francesco D'Acunto, Thomas Rauter and Michael Weber

- We show that households with higher liquid wealth behave as if they faced strong precautionary savings motives even if no observables suggest they should do so.
- I used R to aggregate more than 50 million individual transaction to a sample of monthly user financial characteristics which I analyzed in Stata.

- **Fishing with Pearls: Fishing with Pearls: The Value of Lending Relationships with Prestigious Firms**
with Alexander Mürmann and Thomas Rauter
 - We show that lenders compete for prestigious borrowers and offer lower upfront fees to initiate lending relationships with them.
 - I used SQL and R to construct a comprehensive set of syndicated loan deals in the US which I analyzed in Stata.
 - I presented the paper at the 2018 Financial Intermediation Research Society Conference.
- **The Dark Side of Liquid Bonds in Fire Sales**
with Alexander Mürmann and Maria Chaderina
 - We argue that institutional investors fail to internalize the negative impact they exert on other market participants in fire sales.
 - I used SQL and R to analyze more than 10 years of individual corporate bond transactions and thousands of raw insurance company filings.
 - I presented the paper at the 2016 and 2017 VGFS Conference.
- **Why Do Mutual Funds Hold Cash?**
with Maria Chaderina
 - We theoretically argue that mutual fund managers sell illiquid assets in response to redemptions to preserve the optimal fund size.



TEACHING EXPERIENCE

- 2023
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2021 ● **Instructor**
WU (Vienna University of Economics and Business)  Vienna, AT
 - I taught an industry lab for quantitative finance master students together with Prof. Stefan Pichler
- 2019 ● **Instructor**
Perm Winter School  Perm, RU
 - I was an instructor for 'Liquidity Monitoring' on cryptocurrency markets.
- 2019
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2016 ● **Thesis Supervisor**
WU (Vienna University of Economics and Business)  Vienna, AT
 - I supervised 12 Bachelor students who wrote theses on cryptocurrency markets and interest rate modeling.
- 2017 ● **Tutor**
Gutman Center for Portfolio Management  Vienna, AT
 - I supervised students who worked on FinTech as part of the Gutman Private Wealth Management Seminar.

- 2017
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2012

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Teaching Assistant
 WU (Vienna University of Economics and Business)

📍 Vienna, AT

• I taught 'Linear Algebra' to business students.
- 2014
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2012

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Teaching Assistant
 Technical University of Vienna

📍 Vienna, AT

• I taught 'Microeconomics' to mathematics students in the summer terms of 2012 and 2014.
- 2013
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2011

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Teaching Assistant
 University of Vienna

📍 Vienna, AT

• I was a teaching assistant for the courses 'Calculus', 'Keynes for Beginners', 'International Macroeconomics', 'Growth, Distribution and Wage Policy' and 'Macroeconomics and Inequality'



AWARDS

- 2020

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Department Research Award
 WU (Vienna University of Economics and Business)

📍 Vienna, AT

• Award for excellent research achievements of young researchers.
- 2019

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Best Doctoral Student Paper
 Second Toronto FinTech Conference

📍 Toronto, CA

• Award for the paper 'Financing under Demand Uncertainty'.
- 2017

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Student Travel Grant
 American Finance Association

📍 Chicago, US

• Travel grant to help defray the costs of attending the annual meeting.
- 2017

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Lykke Streams Winner
 Lykke Exchange

📍 Zurich, CH

• Winner of competition to set up a simple trading environment in R.
- 2015

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Franz Weninger Award
 Austrian National Bank (OeNB)

📍 Vienna, AT

• Award for outstanding master thesis in the field of monetary policy.
- 2013
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2010

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Performance Scholarship
 Austrian Federal Ministry for Science and Research

📍 Vienna, AT

• Scholarships for outstanding academic achievements.
- 2010

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Windhag Scholarship
 Office of the Federal Government of Lower Austria

📍 St. Pölten, AT

• Scholarship for outstanding academic achievements.



FURTHER ACTIVITIES

- 2023 ● **Designing and Building AI Products and Services**
MIT xPRO Online
- Course on the AI design process, fundamentals of machine learning and deep learning, designing human-computer interfaces, designing organizations that combine human and artificial intelligence, marketplace frontiers of AI design
- 2023 ● **Co-Organizer**
Berlin R Users Group Berlin, DE
- Since 2023, I co-organize meetups of the Berlin R Users Group (BRUG)
- 2019 ● **Visiting PhD Student**
University of Chicago Booth School of Business Chicago, US
- Two-month stay to work with Thomas Rauter and Michael Weber.
- 2019 ● **Reviewer**
Journal of Financial Economics
- Ad-hoc reviewer for a top 3 finance journal.
- 2017 ● **Blockchain & Smart Contracts Workshop**
Senacor Technologies Vienna, AT
- Two-day workshop taught by Daniel Karzel.
- 2016 ● **Data Science & Machine Learning Summer School**
Barcelona Graduate School of Economics Barcelona, ES
- One-week course taught by Alexandros Karatzoglo.
- 2016 ● **Market Microstructure Workshop**
Norwegian School of Economics Bergen, NO
- Two-day course taught by David Easley and Maureen O'Hara.
- 2015
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2013 ● **Student Representative**
University of Vienna Vienna, AT
- Student representative for the Austrian National Union of Students.
- 2015
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2011 ● **Activist**
Roter Börsenkrach Vienna, AT
- Editor, layouter and co-author of a paper for economics students.
- 2013 ● **Student Representative**
Institute for Advanced Studies (IHS) Vienna, AT
- Representative of research assistants at the Institute's conference.

2012
|
2011



Class of Excellence

University of Vienna

📍 Vienna, AT

- One-year program to promote the best and most promising students.