CHRISTOPH SCHEUCH

I am Head of Business Intelligence and Data Science at wikifolio and a PhD candidate at the Vienna Graduate School of Finance with a research focus on the economics of new financial technologies and big data analysis.

🎓 EDUCATION

2020 | 2015

PhD Candidate, Finance
Vienna Graduate School of Finance
📍 Vienna, AT

2015 | 2012

Mag. rer. soc. oec., Economics
University of Vienna
📍 Vienna, AT

2012 | 2009

Bakk. rer. soc. oec., Economics
University of Vienna
📍 Vienna, AT

💻 RESEARCH EXPERIENCE

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 Decentralized Markets
with Nikolaus Hautsch and Stefan Voigt

- We demonstrate how blockchain-based settlement introduces a novel friction to cross-market trading.
- 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 aggregatre more than 50 million individual transaction to a sample of monthly user financial characteristics which I analyzed in Stata.

CONTACT

- ✉ cscheuch@wu.ac.at
- ⌨ christophscheuch
- in christophscheuch
- 🔗 christophscheuch.github.io
- 📞 +43-1-313 36 - 6321

LANGUAGE SKILLS

| R |
| Stata |
| LaTeX |
| SQL |
| Markdown |
| Matlab |
| Python |
| Julia |

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 VGSF 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.

WORK EXPERIENCE

2020

Head of BI & Data Science

wikifolio Financial Technologies AG   Vienna, AT

- I supervise and develop a broad range of tools to analyze user behavior and product performance.

2020
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2015

Prae-Doc Reseacher

WU (Vienna University of Economics and Business)   Vienna, AT

- FWF-financed project assistant at the Vienna Graduate School of Finance since September 2015. My main duties are contributing to scientific projects, active participation at international conferences and teaching business students.

2015

Intern

Fiancial 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 | 2014 ● **Intern** 📍 Vienna, AT
Ithuba Capital AG

· 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 | 2012 ● **Research Assistant** 📍 Vienna, AT
Institute for Advanced Studies (IHS)

· 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 Autrian tax and pension system.

TEACHING EXPERIENCE

2019 ● **Instructor** 📍 Perm, RU
Perm Winter School

· I was an instructor for 'Liquidity Monitoring' on cryptocurrency markets.

2019 | 2016 ● **Thesis Supervisor** 📍 Vienna, AT
WU (Vienna University of Economics and Business)

· I supervised 12 Bachelor students who wrote theses on cryptocurrency markets and interest rate modeling.

2017 ● **Tutor** 📍 Vienna, AT
Gutman Center for Portfolio Management

· I supervised students who worked on FinTech as part of the Gutman Private Wealth Management Seminar.

2017 ● **Teaching Assistant** 📍 Vienna, AT
WU (Vienna University of Economics and Business)

· I taught 'Linear Algebra' to business students.

2014 | 2012 ● **Teaching Assistant** 📍 Vienna, AT
Technical University of Vienna

· I taught 'Microeconomics' to mathematics students in the summer terms of 2012 and 2014.

2013 | 2011 ● **Teaching Assistant** 📍 Vienna, AT
University of Vienna

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

AWARDS

2019	**Best Doctoral Student Paper**	
	Second Toronto FinTech Conference	📍 Toronto, CA
	· Award for the paper 'Financing under Demand Uncertainty'.	

2017	**Student Travel Grant**	
	American Finance Association	📍 Chicago, US
	· Travel grant to help defray the costs of attending the annual meeting.	

2017	**Lykke Streams Winner**	
	Lykke Exchange	📍 Zurich, CH
	· Winner of competition to set up a simple trading environment in R.	

2015	**Franz Weninger Award**	
	Austrian National Bank (OeNB)	📍 Vienna, AT
	· Award for outstanding master thesis in the field of monetary policy.	

2013 — 2010	**Performance Scholarship**	
	Austrian Federal Ministry for Science and Research	📍 Vienna, AT
	· Scholarships for outstanding academic achievements.	

2010	**Windhag Scholarship**	
	Office of the Federal Government of Lower Austria	📍 St. Pölten, AT
	· Scholarship for outstanding academic achievements.	

✚ FURTHER ACTIVITIES

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 Workhshop**	
	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 | 2013

Student Representative
University of Vienna

📍 Vienna, AT

· Student representative for the Austrian National Union of Students.

2015 | 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.