



Felix Brunner

PhD Candidate Economics /
Entry Level Data Scientist



brunner.felix@gmail.com



+49 174 24 79 404



/brunnerfelix



/felixbrunner



> Education

Now

PhD(Economics/Finance, NOVA SBE):

📅 09/2016 - Present | 📍 Lisbon, Portugal
Research in applied econometrics and empirical asset pricing
Working on papers on the high-dimensional estimation of network graphs
Additional project on distribution forecasting with Hidden Markov Models
Tools employed frequently include python, Matlab, SQL
Expected graduation in early 2022

2018

Visiting Scholar(University of North Carolina):

📅 01/2018 - 05/2018 | 📍 Chapel Hill, USA
Coursework, seminars and research in financial econometrics

2016

MSc(Finance, NOVA SBE):

📅 09/2014 - 05/2016 | 📍 Lisbon, Portugal
Major in Financial Markets
Thesis: Low-risk return premiums in commodity markets (programmed in Matlab)

2014

BSc(International Business Administration, WU Vienna):

📅 10/2010 - 05/2014 | 📍 Vienna, Austria
Majors in Finance, Corporate Governance and Controlling
Thesis: Debt Structure in the U.S. IT Sector (programmed in R)

2013

Exchange Semester(National University of Singapore):

📅 01/2013 - 05/2013 | 📍 Singapore



> Work Experience

Now

Teaching Assistant(Universidade Nova de Lisboa):

📅 09/2017 - Present | 📍 Lisbon, Portugal
Supported teaching and grading of Finance courses on Master's level
Generated course materials, assignments and exams

2015

Quant Strategies Intern(risklab - Allianz Global Investors):

📅 07/2015 - 11/2015 | 📍 Munich, Germany
Provided data-driven research on fund performance and portfolio optimization
Prototyped tools for investment strategies in MatLab and VBA for Excel
Modelled time series with regularized regressions and scenario simulations

2014

Consulting Intern(zeb):

📅 03/2014 - 08/2014 | 📍 Vienna, Austria
Assisted consultants in a bank to implement a risk management system
Prepared senior management presentations to guide project steering

2013

Financial Markets Intern(Gaotime Information):

📅 08/2013 - 09/2013 | 📍 Shanghai, China

2010

Community Service(Arbeiterwohlfahrt (AWO)):

📅 08/2009 - 04/2010 | 📍 Emmendingen, Germany



> Activities & Outlook

Now

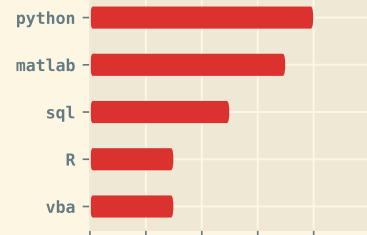
Lisbon Data Science Starters Academy(remote):

📅 06/2020 - 02/2021 | 📍 Lisbon, Portugal
Participated in weekend-long bootcamp and competed in monthly hackathons
Completed weekly learning units on NLP, recommender systems, etc. in python

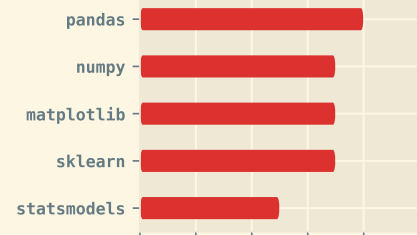
- > Plans to permanently relocate to Berlin in late summer 2021
- > In my spare time, I enjoy frequent sports and adventure travel whenever possible
- > Professionally, I aim to become a researcher proficient in machine learning techniques



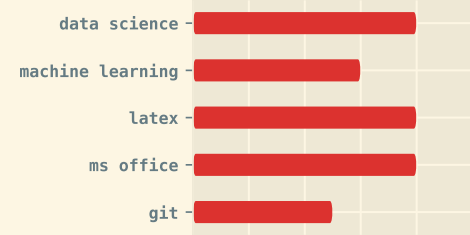
> Programming



> Python stack



> Skills



> Languages

