FREDERIK CIUPEK

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EDUCATION

YALE SCHOOL OF MANAGEMENT — **New Haven, CT**
Master in Financial Mathematics (Asset Management) (STEM-Certified) — **2025**
- Coursework: Asset Pricing Theory, Quantitative Investing, Fixed Income Strategies, Data Analysis Large Language Models: Technology and Applications, Machine Learning & Econometrics, Portfolio Management in Practice
- Investment Management Club, Japanese Club, Graduate Mental Health Advocacy Club

UNIVERSITY OF MANNHEIM — **Mannheim, Germany**
B.Sc. Business Administration — **2023**
- PROMOS Scholarship for academic excellence, 5th in annual KPMG Tax Quiz (2022)
- Coursework: Option and Asset Pricing, Corporate Finance, Strategic & HR Management, Accounting
- *Thesis*: Amazon reviews & Stock returns - Analyzed relationship between amazon reviews and stock returns in the US and Japan using web-scraped data, time series and Fama-MacBeth regressions; finding significant effects, notably in Japan.

WASEDA UNIVERSITY — **Tokyo, Japan**
Exchange Semester, School of Commerce — **2024**

PROFESSIONAL EXPERIENCE

YALE SCHOOL OF MANAGEMENT — **New Haven, USA**
Research Assistant merger arbitrage & valuation working paper – Prof. Theis Jensen — **2024 – Present**
- Engineered a scalable Python ETL pipeline leveraging BeautifulSoup and OpenAI's Batch API to extract, normalize, and standardize data from 40,000+ SEC M&A filings - culminating in a comprehensive multiples benchmark to rigorously evaluate ML model performance for Professor Theis Jensen reporting findings in LaTeX paper drafts.
- Using Manhattan distance enhanced relative valuation accuracy by ~ 20% through a comparative analysis of four industry classification systems in Python, optimizing firm valuation using inter- and intra-industry multiples (EV/EBIT, EV/SALES, P/B, P/E) reporting findings in LaTeX paper drafts.

DELOITTE GERMANY JAPANESE SERVICES GROUP — **Duesseldorf, Germany**
International Business Tax Intern — **May 2024 – July 2024**
- Optimized tax efficiency, reducing transfer pricing-related tax burdens for Japanese firms acquiring German subsidiaries, supporting RFP documentation, M&A tax due diligence, and post-merger integrations.
- Led a cross-functional team of five to architect and deploy multilingual (DE, EN, JP) email, social and webinar campaigns using HubSpot - driving a 300% surge in target-account engagement over three months.

MERCER | HKP/// GROUP — **Frankfurt, Germany**
Corporate Governance Advisory Consulting Intern — **Jan 2024 – April 2024**
- Advised DAX, MDAX, and SDAX institutional clients (board of directors) on corporate governance, providing recommendations for board size, compensation schemes (long & short-term incentives), and KPI management by comparing complex compensation systems against industry benchmarks, saving one client over €1M.
- Engineered Python scripts to parse and validate four years of proxy reports for 160 German public firms (DAX, MDAX, SDAX) and created an interactive excel dashboard - streamlining data cleaning by 40% and delivering actionable governance insights for the 2024 ECBE Corporate Governance study saving 80 hours of manual work.

QUONIAM ASSET MANAGEMENT GMBH — **Frankfurt, Germany**
Fixed Income Quantitative Research Intern — **Sep 2023 – Dec 2023**
- Designed and backtested a novel fixed income momentum spillover factor that integrated local vs. FX- hedged returns in Python accessing multiple data sources including Ravenpack cutting multifactor strategy maximum drawdowns by 10%.
- Using Python, SQL, and Bloomberg analyzed bond trading data from TRACE, proposing a new relative liquidity expanding the liquid universe by 13% for investment grade and high yield bonds in EUR and USD.
- Enhanced 5 internal python libraries with additional FX parameterization to account for specific FX-effects; built and maintained scripts for presentation materials for client acquisition slashing prep time by 5 hours per pitch.

ADDITIONAL INFORMATION

- **Portfolio Management (2025):** Constructed a multi factor (WML, QMJ, HML) defensive quant portfolio for systematic investing, leveraging econometries and ML techniques of DCC-GARCH, IPCA, boosted trees, and Ridge penalty for factor creation, timing and portfolio optimization with a shrunken covariance matrix
- **Skills:** Bloomberg, Python, SQL, Microsoft Office, LaTeX, LLMs, Causal Inference (regressions), Japanese (JLPT N1)
- **Interests**: Japanese Literature & Language, Alternative Data, Coffee, Weightlifting, Sentiment