### Mathias Ruoss

Data Scientist, Ouant

Data Scientist with a Master in Quantitative Finance from ETH Zurich. 3+ years of experience in Python. Strong analytical, statistical, programming and collaboration skills.





Zurich, Switzerland

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#### **WORK EXPERIENCE**

## **Data Science Intern**Swiss National Bank (SNB)

09/2023 - Present

Achievements/Tasks

- Construct end-to-end ML pipelines using Python
- Optimize models to enhance forecast accuracy using mlflow
- Implementation of CI/CD pipelines in gitlab
- Review and debugging of team members code
- Testing using pytest

### **Equity Derivatives Sales Intern** UBS AG

03/2019 - 08/2019

Opfikon, Zurich, Switzerland

Zurich, Switzerland

Achievements/Tasks

- Engineered and priced structured products
- Streamlined operations through automation using Microsoft VBA
- Enhanced trading support by vigilantly monitoring market making quotes
- Conducted competitor analysis and executed innovative strategies

### **Reporting Specialist** UBS AG

12/2013 - 07/2015

Zurich, Switzerland

Achievements/Tasks

- Gap year for personal growth and exploration before university studies
- Served as Deputy Product Specialist for the Spanish tax report
- Developed automated tax reports for international clients

#### **EDUCATION**

### Master of Science, Quantitative Finance ETH Zurich

09/2019 - 02/2023

Zurich, Switzerland

Courses / Thesis

 Deep Learning, Advanced Machine Learning, Probabilistic AI, Finance and Machine Learning  Master Thesis: Option Return Classification with Machine Learning

# **Bachelor of Arts, Banking and Finance** University of Zurich

09/2015 - 12/2018

Zurich, Switzerland

Thesis

 Bachelor Thesis: Betting against Beta - Evidence from the Swiss Stock and Bond Market

### **SKILLS**

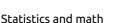
Programming: Python (3+ y), C++ (1+ y)



ML toolkit: numpy, pandas, scikit-learn, matplotlib, seaborn, xgboost, pytorch, mlflow



SW development in Python: IDE (VS Code), debugging, testing/linting/type checks





Project management



#### **ML PROJECTS**

Option Return Classification with Machine Learning (06/2022 - 12/2022)

Polynomial Feature Learning (11/2021 - 01/2022)

Deep Reinforcement Learning applied to Stock Trading (09/2021 - 12/2021)

Road Segmentation with Convolutional Neural Networks (04/2021 - 07/2021)

#### **ACHIEVEMENTS**

Semester Award Fall 2018, University of Zurich (10/2019)

### LANGUAGES

English (fluent)



German (native)



French

