Marius Justus **Theiß**

Finance Data Engineer

Lohstr. 19, 58553 Halver, North Rhine-Westphalia, Germany

(+49) 151 6144-2928 | mariustheiss@gmail.com | mjt91

“To get what you want out of life, all you really need to do is be honest about it, don’t be afraid to go for it, and have fun while you do it.”

Education

Technical University of Dortmund — *Dortmund, Germany*

Master of Science in Business Mathematics — *Oct. 2010 - Oct. 2017*

- Final grade: 1.5 (among best 10 percent)
- Courses taken included: Financial Econometrics, Game Theory, Optimization Methods in Finance.

Thesis

M. Sc. Thesis

A Handful of Factors: The Construction of the Fama-French Five-Factor-Model for the German Stock Market — *Oct. 2017*

- The thesis conducts a comprehensive asset pricing study based on Compustat data for the German stock market obtained from Wharton Research Data Services. The research investigates whether a Fama French five-factor model can explain average returns in the German stock market. Furthermore, the study tests the performance of a five-factor model against that of the CAPM, Fama French three-factor model and the Carhart four-factor model. It is shown, that all models perform well on explaining the average returns on portfolios sorted by size and book-to-market ratio. The study provides more evidence that return factors are indeed country specific.

B. Sc. Thesis

Testing the Efficient Market Hypothesis for Soccer Odds in Germany — *Jun. 2014*

- The thesis proposed the question if the European market for soccer betting odds was efficient. The research takes a look at the six biggest, most important soccer leagues in Europe and analyzed over 2000 betting odds in the season 2013/14. It is shown, when more bookmakers entered the market the profit margin vanished over the years. The work concludes that arbitrage is almost non-existent and that there are not profitable betting strategies since the market is indeed efficient.

Experience

Deutsche Post DHL — *Bonn, Germany*

Finance Data Engineer — *Since Jan. 2021*

- The go to contact for digitalization project with respect to data analytics and predictive models.
- Leader of an influential forecasting project for monthly EBIT time series on segement level and below.
- Build a complex workflow to bring single posting item corrections on item level into SAP bsuiness warehouse.

Deutsche Post DHL — *Bonn, Germany*

Junior Finance Expert — *May 2018 - Dec. 2020*

- As part of the Global Controlling Department, I was an important link between the controllers and technology.
- Build multiple Report with variable input from a IBM TM1 Server Inferface.
- Responsible for automating some manual, laborious controlling processes and optimized corresponding workflows.
- Administered the finance data warehouse server (self-service) for the segment within DPDHL Group.
- Created countless business presentations for higher management with emphasis on data analysis and strategic steering.
- Lead of the financial forecasting (Predictive Analytics)

Centre for Finance, Risk- & Resource Management — *TU Dortmund University, Germany*

Research Assistant — *Oct. 2015 - Sep. 2017*

- Implemented an webscraper to build a Option Chain database in R.
- Build an volatility estimator for intraday data in python.
- Designed a LaTeXtemplate from scratch for BA and MA theses.
- Contributed to the chairs publications and assisted in scientific research. Works include:
  - Contributed to the research paper *Retirement strategies under life expectation shocks* by building a shiny application for the survey.
  - Contributed to the research paper *A Game Theory Application on Package Asset Auctions* by providing the data visualization with ggplot2 package in R and converting the raw paper to LaTeX.
- Was responsible for correcting numerous written exams.
- Took care of administrative tasks and maintained the chairs intern databases (SQL).
- Was assigned the contact person for two BA seminars.

Skills

Programming	R, Python, LaTeX, MatLab, Tableau
Web	HTML5, SQL, Git, Hugo
Computer	Microsoft Word, Excel, Powerpoint, Windows, Linux, Tableau
Languages	German (native), English (fluent), Spanish (basic)