Marius Justus **Theiß**

FINANCE DATA ENGINEER

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Experience

Deutsche Post DHL — *Bonn, Germany*

FINANCE DATA ENGINEER — *Since Jan. 2021 - Present*

- Finished multiple time series forecasting projects for key financial KPIs using machine learning.
- Designed many data pipeline workflows.
- Transformed finance report filing system impacting approx 300 users when transitioned from iShare to Sharepoint Online with Office365.
- Created automated TM1 API wrapper in Python to retrieve time series data from IBM TM1 reporting servers.
- Conducted various internal knowledge sharing workshops presenting Python and machine learning best practices.

Deutsche Post DHL — *Bonn, Germany*

JUNIOR FINANCE EXPERT — *May 2018 - Dec. 2020*

- Central role in Finance IT, as an important middleman between the controllers and finance systems.
- Build multiple reports with variable inputs from a IBM TM1 Server Inferface.
- Administered the finance data warehouse server in self-service .
- Responsible for automating some manual using modern workflow tools.
- Created countless business presentations for higher management with emphasis on data analysis and strategic steering.

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 LaTeX template for BA and MA theses compliant for the chairs requirements.
- Contributed to the chairs publications and assisted in scientific research. Contributions include:
  - Shiny survey app for *"Retirement strategies under life expectation shocks"*
  - Visualization with gg2plot in R for *"A Game Theory Application on Package Asset Auctions"*
- Co-Corrector for the chairs written exams.

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 ex-post efficient.

Skills

Programming	Python, Node.js, R, LaTeX
DevOps	Docker, Jenkins, GitHub Actions
Computer	Linux, Windows, Microsoft Word, Excel, Powerpoint, PowerBI
Languages	German (native), English (fluent), Spanish (basic)