Markus Öffel, B.Sc.

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Profile

Quant/finance and data-analytics profile focused on time-series and volatility modeling, risk analysis, and portfolio concepts. Experience in data-driven reporting and cross-functional product ownership within finance. Target role: build quantitative models and digital research products for retail and private banking clients.

Core Skills

- Time series & volatility modeling: ARIMA, GARCH/EGARCH/FIGARCH; Monte Carlo
- Portfolio methods: minimum-variance, Sharpe ratio optimization, asset allocation
- Risk analysis: interest-rate/market risk; forecasting; model evaluation
- Python, R, SQL, Excel; pandas/numpy; statsmodels/arch
- Reporting & dashboards: Jupyter, R Markdown, Power BI, Tableau (basic)
- Collaboration: Git/Atlassian (Jira), Scrum; cross-functional stakeholder management

Experience

Swisslife Select Austria - Vienna/Hybrid **Product Owner / Data & Financing (Jul 2025-Present)**

- Partner with Head of Sales on strategic initiatives
- Product Owner for the financing squad; align advisor needs with business and IT
- Analyze sales/financing data; deliver reports and forecasts for management
- Member of internal AI taskforce; design automation and AI use cases
- Member of the Investment Squad; contribute to asset-allocation discussions

Swisslife Select Austria - Graz/Hybrid **Financing Specialist (May 2024-Jun 2025)**

- Advise asset managers and clients on mortgage financing
- Analyze credit and market risks in private real-estate financing
- Prepare decision templates based on interest-rate forecasts and regulation

Verein Netzwerk Logistik - Kapfenberg **Project Manager, Network & Events (Feb 2023-Oct 2023)**

- Build and maintain a cross-industry corporate network
- Plan, budget, and run events and workshops

Hanfama Pflanzen Produktions GmbH - Graz **Quality Manager (Sep 2020-Jan 2023)**

- Optimize and develop the QM system
- Interface between purchasing, sales, production, and management

Projects / Research

Master's Thesis: ARIMA-GARCH Models for Crypto Risk Assessment (BTC, ETH, DOGE, SOL)

- Built a Python pipeline for time-series forecasting and volatility modeling (ARIMA + GARCH/EGARCH/FIGARCH)
- Automated model selection (AIC/BIC) and rolling backtests; multi-horizon evaluation
- Risk evaluation via VaR/ES with backtesting (Kupiec/Christoffersen)
- Automated result reporting (CSV/PNG/plots)

Education

- **M.Sc. Business Administration** - University of Graz (Oct 2023-Oct 2025)
- Focus: Corporate Finance, Investments, Business Analytics & Data Science
- Quant investment specialization: minimum-variance and Sharpe-ratio optimization; Monte-Carlo techniques
- **B.Sc. Innovation Management (part-time)** - Campus02 UAS Graz (Sep 2020-Jul 2023)
- **Higher Technical Institute (Industrial Engineering, Logistics)** - Leoben (2004-2009)

Certifications & Exams

- **CFA Level I Exam** - scheduled for **19 August 2026**

- Google Advanced Data Analytics Professional Certificate (Coursera) - Feb 2025
- DataCamp: Data Analyst in Python - Feb 2025
- DataCamp: Python Data Fundamentals - Feb 2025

Languages

German (C2), English (C1), French (A2)