Matthias Schmidtblaicher

ECONOMIST & DATA SCIENTIST

☎ +39 392 373 7251 | ✉ mschmidtblaicher@gmail.com | 🏠 mschmidtblaicher.github.io | 🎓 Matthias Schmidtblaicher

Personal Profile

Data Scientist with extensive background in machine learning, causal inference, actuarial science, and software engineering. Experienced in creating high-impact data-driven algorithm and leading teams to making them work end-to-end. Economist with top publications in econometrics and public health.

Recent Experience

QuantCo   *Zurich, Switzerland*
Economist   *Since September 2018*
- Led a team of data scientists to overhaul risk modeling within a pricing project for one of the largest European car insurance portfolios.
- Key contributor to proprietary machine learning software packages.
- Developed lapse models, exposure models, and A/B testing framework for pricing a flagship car insurance product.
- Led a team of data scientist that built a custom life insurance tariff calculator that replicates all technical values in a legacy system within float precision, as part of a migration effort.
- Developed a custom shrinkage model for pricing a large commercial insurance product.
- Data visualization instructor, technical interviewer, and presenter at client acquisition talks and internal seminars.

Education

European University Institute   *Florence, Italy*
PhD in Economics   *2014 - 2020*
- Thesis: *Essays in the Econometrics of Asset Pricing and Public Health*. Winner of the *Vilfredo Pareto Prize for the Best Thesis in Economics*. Supervisor: Peter R. Hansen.
- Visiting researcher at the University of Wisconsin-Madison, 2017.
- Instructor of *Time Series Master Class*.
- TA in *Time Series Econometrics* and *Econometrics and Asset Pricing*.
- MRes in Economics (top of class), 2015.

Maastricht University   *Maastricht, the Netherlands*
MSc in Economic and Financial Research   *2009 - 2014*
- MSc, 2014. GPA: 8.82/10 (top of class).
- TA in *International Economics*, *Quantitative Methods*, and in *Microeconomics*.
- BSc in Economics, 2012. GPA: 8.56/10 (Honours degree).

Publications

Econometrics   Hansen, P.R. and M. Schmidtblaicher. A Dynamic Model of Vaccine Compliance: How Fake News Undermined the Danish HPV Vaccine Programme, 2019, *Journal of Business and Economic Statistics*.

Public Health   Hansen, P.R., Brewer, Noel T., and M. Schmidtblaicher. Decline and Recovery of the Danish HPV Vaccine Program, 2020, *Vaccine*.

Skills

Programming   Python (Pandas, NumPy, Scikit-learn. etc.; daily user), R(tidyverse, Rcpp, package development, 8+ years of experience), Shell, SQL.

Languages   German (mother tongue), English (fluent), Spanish, Italian (conversational), Dutch (basics).

Awards and Scholarships

2021   **Vilfredo Pareto Prize for the Best Thesis in Economics**, European University Institute.
2017   **Scholarship for research visit at the University of Wisconsin at Madison**, European University Institute.
2012   **Scholarship (awarded to top 0.5% of German students)**, German National Academic Foundation.
2010   **Top 3% Scholarship**, Maastricht University.

References

Academic   Professor Peter R. Hansen, UNC. Professor Bruce Hansen, UW-Madison. Professor Juan Dolado, UC3M.
Professional   Available upon request.