Matthias Schmidtblaicher

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Recent Experience

QuantCo. Part-time since September 2018, full-time since June 2019. Highlights:

Developed a custom shrinkage estimator for high-dimensional categorical predictors for pricing a large commercial insurance product.

Built lapse, premium evolution, exposure models, and an A/B testing framework used in pricing a major P&C insurance product.

Developed an actuarial software that integrates classical GLM's and credibility methods with machine learning and model selection techniques.

Education

PhD Economics, European University Institute, November 2020 (expected).

Supervisor: Peter R. Hansen, second supervisor: Juan J. Dolado.

Thesis title: *Essays in the Econometrics of Asset Pricing and Public Health*.

Visiting Researcher, University of Wisconsin-Madison, Spring 2017.

MRes Economics, European University Institute, 2015. Top of class.

MSc Economic and Financial Research, Maastricht University, 2014. GPA: 8.82/10.

BSc Economics, Maastricht University, 2012. GPA: 8.56/10.

Abitur, Hölderlin Gymnasium Nürtingen, 2008. GPA: 1.0.

Publications

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*.

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

Languages

Computer: Python (pandas, numpy, sklearn; primary), R (tidyverse, package development, Rcpp; 7+ years of experience).

Natural: German (mother tongue), English (fluent), Spanish, Italian (conversational).

References

Professor Peter Hansen.
Department of Economics, University of North Carolina at Chapel Hill.

Professor Juan Dolado.
Department of Economics, Universidad Carlos III de Madrid.

Professor Bruce Hansen.
Department of Economics, University of Wisconsin-Madison.

Awards and Scholarships

Scholarship for research visit at the University of Wisconsin at Madison, 2017.

German National Academic Foundation, 2012-2014.

Top 3% Scholarship, Maastricht University, 2010-2012.

Scheffel Prize for best literary essay, 2008.

Teaching

As instructor:

Time Series Master Class (graduate), European University Institute, 2018 and 2016.

As teaching assistant:

Time Series Econometrics (graduate), Juan J. Dolado, European University Institute, 2018 and 2016.
Time Series and Asset Pricing (graduate), Peter R. Hansen, European University Institute, 2016.
Time Series Econometrics (graduate), Peter R. Hansen, European University Institute, 2016.
International Economics (undergraduate), Huub Meijers, Maastricht University, 2013.
Quantitative Economics (undergraduate), Christian Kerckhoffs, Maastricht University, 2012.
Microeconomics (graduate), Christian Kerckhoffs, Maastricht University, 2012.

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