Matthias Schmidtblaicher

Email: mschmidtblaicher@gmail.com
Homepage: mschmidtblaicher.github.io

Recent Experience

QuantCo. Since September 2018. Highlights:

Machine learning in P&C Insurance pricing. All of the following models are running production:

Built lapse and exposure models and A/B testing framework for new business and renewal pricing in flagship car insurance product (R).

Built and put into production a custom shrinkage estimator for predicting claims with high-dimensional categorical predictors for a large commercial insurance product (R).

Developed a software that integrates machine learning and classical actuarial pricing (Python).

Life insurance:

Data Science team lead in a life insurance migration project.

Our team built a custom tariff calculator that replicates technical values from legacy system with float precision (about 500,000 contracts, going back to ~1945) (Python).

Other:

Teaching internal seminars on data visualisation.

Recruiting, open source software development and other activities performed at a startup :).

Education

PhD Economics, European University Institute, November 2020.

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

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

Winner of the *Vilfredo Pareto Prize for the Best Thesis in Economics*.

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), PosgreSQL.

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

Academic 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.

Professional References

Available upon request.

Awards and Scholarships

Vilfredo Pareto Prize for the Best Thesis in Economics at EUI, 2021.

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

German National Academic Foundation, 2012-2014.

Awarded to top 0.5% of German students.

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

Scheffel Prize, 2008.

Awarded to top of year final examination at high school.

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.

Other Relevant Experience

Master Thesis Intern, Banking Supervision, Deutsche Bundesbank, 2014

Portfolio Management Intern, Munich Private Equity Partners, 2012

Fund of Funds Portfolio Management Intern, Wüstenrot & Württembergische, 2011

Referee Activity

Journal of Econometrics.

Last updated: December 2, 2021