Patrick Aschermayr

Seeking a challenging and research-driven environment where I can develop and make a meaningful contribution.

Switzerland
p.aschermayr@gmail.com
+41778129373
https://github.com/paschermayr
https://linkedin.com/in/patrickaschermayr

PROFESSIONAL SUMMARY

- Researcher with experience applying Bayesian methods to financial markets
- Specialized in sequential learning algorithms to detect regime changes and structural shifts in time-series data
- Proficient in Monte Carlo techniques for uncertainty quantification and high-dimensional probabilistic inference
- Expert in incorporating practitioner knowledge into quantitative models through Bayesian priors and hierarchical frameworks
- Adept at building production systems with ability to quickly pivot between research topics

WORK EXPERIENCE

Brevan Howard
(FT) 2023 –
Quantitative Researcher, Global Macro — Geneva, CH

Fixed-income alpha research with short/medium-term holding periods

- Developed trend and regime identification framework for signal generation, combining uncertainty quantification with probabilistic changepoint analysis
- Implemented mean reversion speed estimation system to quantify state-dependent reversion dynamics, enabling early detection of relationship breakdowns
- Built forecast aggregation and herding detection system for economic surveys, extracting market expectations and dispersion uncertainty

University of Zurich & ZZ (Schweiz) AG
(PT) 2016 – 2018
Portfolio Management Program — Zurich, CH

- Progression from analyst to portfolio manager for managing 2M CHF in Global Macro strategies with focus on EM Carry and Value

Deutsche Bank
(INTERN) 10/2015 – 07/2016
Research - Strategic Beta Intern
Portfolio Management - Multi Asset Intern — Frankfurt, GER

EDUCATION

London School of Economics and Political Science
2018 – 2023
Doctor of Philosophy — London, UK

Statistics

Thesis: Sequential Bayesian Learning for State Space Models

ETH Zurich, University of Zurich
2016 – 2018
Master of Science — Zurich, CH

Quantitative Finance

GPA: 5.4 (Best: 6.0)

Vienna University of Economics and Business
2012 – 2015
Bachelor of Science — Vienna, AUT

Economics, Business and Social Sciences

GPA: 1.3 (Best: 1.0)

CORE SKILLS

Statistical Machine Learning	Bayesian Statistics Estimation, Prediction, Nowcasting Model Selection and Validation Uncertainty Quantification Dimensionality Reduction
Probabilistic Models	Gaussian Processes State Space Models Regime and Changepoint Detection Mixture Models
Algorithms	Markov Chain Monte Carlo Sequential Monte Carlo Variational Inference/Optimization Particle Filtering
Computing	Python, Julia, R
Software	PyMC, Stan, Turing SK-Learn, mlxtend, Darts Numpy/Pandas/DataFrames
Deployment	Linux Distributed Computing (AWS) Version Control (Git, GitHub)
Infrastructure	Data Visualization (Dash, Plotly) Data Pipeline Engineering
Financial Modeling	Herding and Crowding Detection Time Series Analysis Forecast Aggregation Methods Bottom-up Analysis
Data Engineering	Feature Generation and Selection Missing Data Imputation Manipulation and Exploration
Data Providers	Bloomberg, BQuant Compustat, WorldScope
Soft Skills	Critical Thinking Adaptability Problem Solving
Communication	Oral (Teaching, Seminars, Conferences) Written (Papers, Editing, Blogging) Project Management (PhD Thesis) Teamwork (Collaborations)

MISCELLANEOUS

Languages	German (Native), English (Fluent)
Interests	Books (fantasy, manga) Sports (football, fitness) Cooking (Austrian, Asian) Gaming (Magic, Pokemon, Fire Emblem)

Last updated on July 26, 2025