Patrick Aschermayr

p.aschermayr@lse.ac.uk

Motivation

I am an enthusiastic and hard-working PhD student in statistics with a broad interest in the intersection between statistics/machine learning and finance/economics. I am looking for a challenging and research-driven environment where I can make a meaningful contribution.

Education

- **London School of Economics and Political Science** — London, England
  PhD Degree in Statistics; Probability in Finance Group — *09/2018 – Ongoing*
  - **Research Interest:** Bayesian inference for state space models (MCMC, SMC)
  - **Supervisors:** Dr Kostas Kalogeropoulos, Prof Pauline Barrieu
  - **Funding:** Economic and Social Research Council (ESRC) studentship
  - **Teaching:** Bayesian Inference, Quantitative Methods (Bachelor level)
- **ETH Zurich, University of Zurich** — Zurich, Switzerland
  Joint Master's Degree in Quantitative Finance — *09/2016 – 06/2018*
  - **GPA: 5.4** (Best: 6.0), **Specializations:** Statistics/Machine Learning & Portfolio Management
  - **Master's Thesis:** Inference Algorithms for Hidden (Semi) Markov Models
  - **Courses:** Advanced Probability & Statistical Inference, Learning & Intelligent Systems, Quantitative Risk Management, Bayesian Statistics, Probabilistic Artificial Intelligence, Portfolio Management I-IV
- **Vienna University of Economics and Business** — Vienna, Austria
  Bachelor's Degree of Business, Economics and Social Sciences — *10/2012 – 06/2015*
  - **GPA: 1.31** (Best: 1.0), **Top 1%** in student ranking (Ranked at 13 out of 5400 students)
  - **Specializations:** Business Mathematics, Finance & Controlling

Experience

- **UZH & ZZ (Schweiz) AG - Portfolio Management Program** — Zurich, Switzerland
  Portfolio Manager & Analyst; Global Macro Group; AuM: 2Mn € — *09/2016 – 06/2018*
  - Focus on Carry and Value; Implementation mainly via Bonds, Forwards and NDFs, Futures
  - Implemented a forecasting and global macro reporting tool
- **Deutsche Bank - Passive Manufacturing** — Frankfurt, Germany
  Intern; Strategic Beta Team — *04/2016 – 07/2016*
  - Case study: Breaking Expectations - Investments in a Diminishing Return Environment
  - Implemented internal analysis tools: order tool, performance- & factsheets for mandates
- **Deutsche AM - Multi Asset Portfolio Management** — Frankfurt, Germany
  Intern; Global Convertible Bonds Team — *10/2015 – 03/2016*
  - Case study: Hedging Convertible Bond Portfolios (with Risk Engineering Team)
  - Implemented internal analysis tools: index forecasting tool, sector update & new issue sheet
- **Raiffeisen Centrobank - Equity Research** — Vienna, Austria
  Part-Time Intern; Company Research — *06/2014 – 06/2015*
  - Coordinated and edited the weekly publication "Equity Weekly"

Skills, Activities & Interests

Languages	German (Native), English (Fluent), Russian (Basic)
Technical Skills	Julia, R, Python, Matlab, LaTeX, Bloomberg
Involvement	LSE PhD student representative, Zurich QFin Alumni club, Table football club
Interests	Football, Food, Comics, Cooking, Economics, Fitness