

CURRICULUM VITAE



Dipl.-Ing. Jakob Weissteiner B.Sc. M.Sc. |

Graduated in Financial and Actuarial Mathematics and Quantitative Finance

PhD Student at University of Zurich |

Computation and Economics Research Group UZH

22nd November 1992

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Personal details:

Name: Jakob Weissteiner
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Citizenship: Austrian

Education

since 09/2018 **PhD student** in Computer Science at University of Zurich
Computation and Economics Research Group
Supervisor Prof. Dr. Sven Seuken

09/2017 - 7/2018 Tutor at the Vienna University of Economics
and Business in: **Probability Theory** and
Financial Mathematics in Discrete Time

09/2016 - 9/2018 Master of Science in **Quantitative Finance**
at the **Vienna University of Economics and Business**
passed with distinction
Grade point average weighted by ECTS credits **1.00**

03/2016 - 7/2016 Tutor at the Technical University of Vienna
in: **Risk Management in Finance and Insurance**

10/2015 - 1/2018 Master of Science in **Financial and Actuarial**
Mathematics at the **Technical University of Vienna**
passed with distinction
Grade point average weighted by ECTS credits **1.02**

10/2012 - 9/2015 Bachelor of Science in Studies of **Applied Mathematics**
at the **Technical University of Vienna**
specializing in : Financial and Actuarial Mathematics
passed with distinction
Grade point average weighted by ECTS credits **1.415**

09/2011 - 04/2012 Civil service at "Pro Mente Grieskirchen"

09/2003 - 06/2011 Matriculation certificate at the catholic private school
"Gymnasium der Oblaten des heiligen Franz von Sales"
emphasis on: humanistic and new languages

09/1999 - 06/2003 Elementary School Grieskirchen, Upper Austria

Scholarships

- 2017 - 2018 **performance scholarship** awarded by the Austrian Federal Ministry of Science and Research for achievements at the Vienna University of Economics and Business
- 2016 - 2017 **performance scholarship** awarded by the Austrian Federal Ministry of Science and Research for achievements at the Vienna University of Economics and Business
- 2015 - 2016 **performance scholarship** awarded by the Austrian Federal Ministry of Science and Research for achievements at the Technical University of Vienna
- 2014 - 2015 **performance scholarship** awarded by the Austrian Federal Ministry of Science and Research for achievements at the Technical University of Vienna

Practical experience & extracurricular activities

- 09/2017 - 7/2018 **Raiffeisen Bank International AG**
Part time data scientist in the department of Advanced Analytics
Languages used: R, Python
- 06/2017 - 6/2018 **Quantitative Finance Club**
Position: Vice president
Club for alumni and current students of the master programme in Quantitative Finance at the Vienna University of Economics and Business
- 10/2015 - 3/2017 **Raiffeisen Bank International AG**
Freelancer in the department of Investment Finance
Maintenance and development of Visual Basic Applications in MS Excel
- August 2015 Internship at **Raiffeisenlandesbank Niederösterreich - Wien**
department of data quality management
- July 2014 Internship at **Oberösterreichische Versicherung AG**
department of life insurance

Theses

- 1/2018 - 6/2018 Master Thesis in Quantitative Finance
Variable importance measures in regression and classification methods
supervisor: Univ.Prof. Dipl.-Ing. Dr.techn. Kurt Hornik
- 3/2017 - 12/2017 Master Thesis in Financial and Actuarial Mathematics
On the modelling of limit order books using Markov chains in continuous time
supervisor: Ao.Univ.Prof. Dipl.-Ing. Dr.techn. Friedrich Hubalek
- 3/2015 - 8/2015 Bachelorthesis in Financial and Actuarial Mathematics
Analysis of a unit-linked product in the CRR Model
supervisors: Dr. Christian Weber, Dr. Karin Hirhager

Language skills

German	native
English	business fluent
French	4 years in school, one course at the University
Latin	6 years in school

Computer skills

primary language	Python
primary statistical computing language	R
further experience in	Visual Basics for Application (VBA), Java, C, C++, Matlab, Maple
other	LaTex, Microsoft Office

Further knowledge and interests

all kinds of sport
politics & history
natural sciences & astronomy
driver license category B (Austria)
international certificate for operators of pleasure craft (10m)