



Philipp Gschöpf

Education

- Oct 2013 – **Doctoral student**, IRTG 1792, Humboldt Universität zu Berlin.
Oct 2017 Expectiles and expected shortfall, artificial intelligence, high dimension
- Oct 2011 – **Master of Science in Statistics**, Freie Universität, Humboldt Universität and
Aug 2014 Technische Universität, Berlin, Grade: 1.8.
Specialization: Quantitative methods of financial markets and econometrics
- Oct 2007 – **Bachelor of Science in Economics**, Freie Universität, Berlin, Grade: 1.8.
Jul 2010 Specialization: Quantitative methods and economic methods
- Oct 2004 – **Abitur**, Wirtschaftsgymnasium Schorndorf, Grade: 2.2.
Jul 2007

Dissertation

- Description A robustness study of expected shortfall is conducted using generalized tail moments.
Title TERES - Tail Event Risk Expectile based Shortfall
Supervisors Prof. Dr. Wolfgang Karl Härdle

Master Thesis

- Description Broad survey of risk measures. The relationship of expectiles and expected shortfall is investigated and various estimation methods and properties tested.
Title Estimation of expected shortfall with asymmetric regression
Supervisors Prof. Dr. Wolfgang Karl Härdle and Prof. Dr. Ostap Okhrin

Bachelor Thesis

- Description How does variance spread internationally? I found that the variance transmission process slightly altered during the financial crisis 2008.
Title Varianzübertragung von innertäglichem Dow Jones Handel auf den DAX Handel. (Variance spillover from intra day Dow Jones trading to DAX trading.)
Supervisor Prof. Dr. Dieter Nautz

Teaching

- Lecture Multivariate Statistical Analysis I, Winter 2015/2016
- Exercise Statistics II, Summer 2015
- Exercise Statistics II, Winter 2014/15

Scientific Conferences and Projects

- Mar 2015 Singapore Management University conference on tail risks and asset allocation
- Oct 2014 Organizing team leader, Humboldt Aarhus Xiamen (HAX) conference
- Aug 2014 Heijnice conference on nonparametric methods and high dimensionality
- Aug 2014 Rijeka University conference on high dimensionality
- Sep 2014 German statistical society young researcher conference
- Sep 2014 Organizer, Jin Juan Duan lecture on credit risks
- Since 2014 Quantnet, database administration team
- Aug 2013 Heijnice conference on nonparametric methods and high dimensionality

Experience

Vocational

- Sep 2013 – **Internship - Risk Controller**, EUREX CLEARING AG (DEUTSCHE BÖRSE GROUP), Frankfurt, Germany.
Detailed insight into margin requirement calculation and professional programming experience
 - Ad-hoc margin calculation and exercise of margin calls
 - Database management and automation via VBA and SQL
 - Risk prognosis and model evaluation
- Nov 2009 – **Volunteer: Project manager**, AIESEC E.V., Berlin, Germany.
Jul 2010 Managed the student conference "LADA".
 - Managing the team of 10 Students, total cash flows exceeded 10,000 EUR
 - Facilitating logistics and fund-raising for the three-day event
 - Administering the IT (Excel and database management)
- Aug 2007 – **Intern**, [CONCEPT-S] GMBH, Schorndorf, Germany.
Oct 2007 Work experience in accountancy and statistical data analysis
 - Making preparations for the annual financial statement
 - Handling and booking as well as checking and documenting about 5000 invoices
 - Managing data- and processes for the German ministry of statistics

Miscellaneous

- Oct 2010 – **Gap year**, South East Asia, China, Nepal, India and Hong Kong.
Jun 2011
- Learning intermediate Chinese, current level equivalent to B1
 - Developed ability to integrate quickly and easily into any team
 - Demonstrated excellent organization and planning skills

Computer skills

Professional R, Python, Excel, VBA, Access, SQL, Word, Power Point, \LaTeX
Advanced EViews, SPSS, Bloomberg, Thompson Reuters
Beginner C++, SAS, DATEV

Certifications and courses

Convex Optimization Stanford University
Databases I Stanford University, focus on SQL
Computer Science 101 Python programming (With high distinction)
Bloomberg Equity, Commodity, Foreign Exchange and Fixed Income certificates
Rethorik Zienterra rhetoric seminar (level I)
Chinese Confucius institute Berlin (Level IIIb, equivalent to B1)

Languages

Native German
Fluent English
Advanced French, Mandarin Chinese
Beginner Ukrainian

Activities

- Oil and acrylic painting
- Running and fitness
- Cooking
- Chess