Chris E. Weiss

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EDUCATION

UNIVERSITY OF CAMBRIDGE

PhD in Econometrics
Expected June 2017 | Cambridge, UK
Thesis Title: "The Use of Time Series Methods for Modelling Economic Aggregates" | Advisor: Dr. Paul Kattuman

MPhil in Finance
2011-2012 | Cambridge, UK
Graduated with Distinction

UNIVERSITY OF OXFORD

MSc in Applied Statistics
2012-2013 | Oxford, UK
Graduated with Distinction
Thesis Title: "Disaggregating Stock Index Return Volatility: A Variance Decomposition Study" | Advisor: Dr. Vitaliy Oryshchenko

VIENNA UNIVERSITY OF ECONOMICS

BSc in Business, Economics, and Social Sciences
2008-2011 | Vienna, Austria
Graduated with Distinction
Specialisations: International Finance & Operations Research

TEACHING EXP

MPHIL LEVEL

Econometrics I (Co-Lecturer, 2013 - 2016)
Econometrics II (Co-Lecturer, 2013 - 2016)

MBA/MFIN LEVEL

Time Series (Co-Lecturer, 2015)
Private Equity (Teaching Assistant, 2015)
Econometrics (Co-Lecturer, 2014)

SKILLS

PROGRAMMING

Expert Knowledge:
R • Python • C# • eViews
Tableau • LaTeX
Familiar:
C++ • VBA • SQL • Bloomberg

LANGUAGES

Fluent:
German (native), English
Intermediate:
French, Arabic

WORK EXPERIENCE (SELECTION)

SPÄNGLER IQAM INVEST ASSET MANAGEMENT GMBH | Intern

Aug 2012 – Sep 2012 | Vienna, Austria

- Developed trading model to set up firm's trading strategy for Local Currency Emerging Market Sovereign Bonds (Conceptual Framework, Regression Modelling & Backtesting)
- Conducted allocation and contribution analyses for several portfolios to evaluate fund managers' performance

CLIFFORD CHANCE LLP | Banking & Capital Markets Intern

Aug 2010 – Sep 2010 | Frankfurt, Germany

- Analyzed the impact of UCITS IV on German Financial Investment Law
- Examined risk measurement methods for derivatives set in place by the CESR Guidelines on Risk Measurement and the Calculation of Global Exposure and Counterparty Risk (VaR and commitment approach)

ASSET ALLOCATION ALPHA GMBH | Alternative Investments, Working Student

Mar 2009 – Aug 2009 (+ 3 previous internships) | Vienna, Austria

- Created monthly reporting framework using VBA and set up direct up- and download procedure between Pertrac and Bloomberg
- Conducted portfolio simulations and backtesting for planned fund of funds
- Supported the fund selection team with market and benchmark analyses

AUSTRIAN NATIONAL BANK Research Intern

July 2009 | Vienna, Austria

- Examined the causality between home ownership rates and house price volatility in OECD countries

RESEARCH

My research interests span a wide range of topics relevant to Finance & Economics – including: Time Series Methods, Hierarchical Modelling of Aggregates, Correlation Network Analysis, Volatility Modelling, Innovation Diffusion Modelling, Forecast Combination, Nowcasting

A chapter of my dissertation is currently under review by International Journal of Forecasting. Details about my research projects and the R package I developed can be found on my website: `www.ceweiss.com/research`.

LEADERSHIP POSITIONS

2010 - 2013	APAIR (Academic Project for Austrian and International Relations), Head of Financial Conferences Division and Co-Founder
2010 - 2011	European Law Students' Association (ELSA) Business Law Vienna, President and Co-Founder

SCHOLARSHIPS & AWARDS (SELECTION)

2013 - 2017	Qualcomm Trust PhD Scholarship
2013 - 2016	ESRC PhD Scholarship
2013 - 2016	Cambridge Trusts Scholarship (CHESS)
2012	Foundation Scholarship, St. John's College
2012	Cambridge Contest Prize for Quantitative Methods

(Last Updated: 17 November 2016)