

Christoph E. Weiss

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EDUCATION

UNIVERSITY OF CAMBRIDGE

PHD IN ECONOMETRICS

2013-17 | Cambridge, UK

Thesis: "Essays in Hierarchical Time Series Forecasting and Forecast Combination" | Examiners: Prof. Stefan Scholtes and Prof. Rustam Ibragimov

MPHIL IN FINANCE

2011-12 | Cambridge, UK

Graduated with Distinction

Coursework: Corporate Valuation, Portfolio Theory, Econometrics, Microeconomics, Fixed Income Analysis, Credit Derivatives

UNIVERSITY OF OXFORD

MSc IN APPLIED STATISTICS

2012-13 | Oxford, UK

Graduated with Distinction

Thesis: "Disaggregating Stock Index Return Volatility: A Variance Decomposition Study"

Coursework: Frequentist and Bayesian Theory, Linear and Non-Linear Models, Hierarchical Models, Time Series Analysis, Machine Learning, Survival Analysis, R Programming

VIENNA UNIVERSITY OF ECONOMICS

BSc IN BUSINESS, ECONOMICS, AND SOCIAL SCIENCES

2008-11 | Vienna, Austria

Graduated with Distinction

Specialisations: International Finance & Operations Research

SKILLS

PROGRAMMING

Expert Knowledge:

R • Python • VBA

SQL • Tableau • \LaTeX

Familiar:

C# • C++ • Matlab

LANGUAGES

Fluent:

German (native), English

Intermediate:

French

WORK EXPERIENCE (SELECTION)

POINT72 ASSET MANAGEMENT, L.P. | SENIOR ANALYST (GLOBAL MACRO)

Sep 2018 - present | London, UK

- Rates and FX Derivatives Trading Desk
- Analysing and forecasting drivers of the global economic and political environment using fundamental and quantitative approaches to identify profitable trading opportunities

CITADEL INVESTMENT GROUP, LLC | ANALYST (COMMODITIES)

Jul 2017 - Aug 2018 | London, UK

- European Natural Gas Trading Desk
- Responsible for daily supply and demand analysis and forecasting spanning over 400 disaggregated points in the European gas network: Demand (LDZ, Industrial, GTP), Production (UKCS, NCS, DCS), Imports (Norway, Russia, Algeria, Libya), Storage, Interconnectors
- Rebuilt LDZ model from scratch (vendor bias analysis, variable selection, parameter optimization using machine learning methods, forecast evaluation) and improved forecast accuracy by 15% over previously used model with an emphasis on better fit in shoulder periods and tails
- Created production decline models (UKCS and NCS) using a disaggregated (field-level) non-parametric approach
- Built a port-to-port LNG forecasting framework that matches global supply and demand, and a short-term LNG terminal sendout forecasting model
- Created extensive framework for analysing pipeline capacity auctions to identify short-term bottlenecks and long-term structural change at interconnector points

UNIVERSITY OF CAMBRIDGE | Co-LECTURER IN ECONOMETRICS

Oct 2013 - Jun 2017 | Cambridge, UK

- Lectured applied graduate-level courses in Econometrics (Linear Models, IV Methods, Panel Data, Binary Regression, Time Series) using R and Python
- MPhil Level: Econometrics I (2013-16), Econometrics II (2013-16)
- MBA/MFin Level: Time Series (2015-17), Econometrics (2014)

LEADERSHIP POSITIONS

2010-13 APAIR (Academic Project for Austrian and International Relations), Head of Financial Conferences Division and Co-Founder

2010-11 European Law Students' Association (ELSA) Business Law Vienna, President and Co-Founder

SCHOLARSHIPS & AWARDS (SELECTION)

2017 CJBS PhD Teaching Award

2013-17 Qualcomm Trust PhD Scholarship

2013-16 ESRC PhD Scholarship

2013-16 Cambridge Trusts Scholarship (CHESS)

2012 Foundation Scholarship, St. John's College

2012 Cambridge Contest Prize for Quantitative Methods

2009-11 Merit-Based Scholarship (Austrian Federal Ministry of Education, Science and Research)

(Last Updated: September 2018)