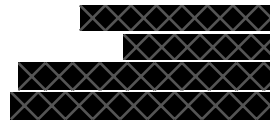


Elisabeth Ailer

Curriculum Vitae



Personal Data

Name Elisabeth Ailer
Date of Birth March 25, 1991

Academic Education

Nov. 2020 – today **Doctoral Candidate with focus on Causality, Helmholtz Center Munich**

Aug. 2013 – Oct. 2016 **Financial Mathematics and Actuarial Science, Technical University Munich**
Master of Science, Degree: 1.2

Aug. 2013 – Feb. 2014 **Computational Mathematics, Universidad Complutense de Madrid**

Oct. 2010 – Aug. 2013 **Mathematics, Technical University Munich**
Bachelor of Science, Degree: 1.9

Sep. 2001 – May 2010 **Gymnasium Oberhaching**
University Entrance Diploma, Degree: 1.0

Degree Theses

Jan. 2016 – Oct. 2016 **Master Thesis: Value at Risk Decomposition and Sensitivities, Technical University Munich**
Grade: 1.0

May 2013– Aug. 2013 **Bachelor Thesis: Robust Portfolio Optimization, Technical University Munich**
Grade: 2.0

Further Training

March 2020 – May 2020 **Udacity: Computer Vision**
Graduation: nanodegree

Nov. 2019 – March 2020 **Udacity: Artificial Intelligence**
Graduation: nanodegree

Apr. 2018 – Oct. 2018 **Udacity: Data Analyst**
Graduation: nanodegree

Professional Experience

- March 2019 – today **Data Scientist and Machine Learning Researcher**, *Steering Lab at Horváth & Partners*, Munich
- Development of a new approach for time series clustering and prediction of sparse data, implementation in python
 - Matching of data bases for a pharmaceutical company based on algorithmic text analysis, implementation in python
- Oct. 2016 – Jan. 2019 **Quantitative Risk and Investment Analyst**, *risklab GmbH*, Munich
- Portfolio analysis based on forward-looking and historical time series, i.e. optimization of equity segments, analysis of stress scenarios, FX-analysis
 - Research and development in the area of (robust) portfolio optimization with a focus on strategic asset allocations in a total return and LDI context
- Oct. 2014 – Dec. 2015 **Internship**, *risklab GmbH*, Munich
- Apr. 2015 – May 2015 **Internship**, *PricewaterhouseCoopers*, Munich
- Apr. 2013 – May 2013 **Internship**, *Reimann Investors Advisory GmbH*, Munich

Awards

- Dez. 2016 **Certificate of the Hurwitz-Gesellschaft**, *Technical University Munich*, Awarded for passing master with high distinction
- Nov. 2010 **Hans-Riegel-Fachpreis**, *Gymnasium Oberhaching*, Awarded for one of the best theses in mathematics - children's book chapter

Skills

Programming Skills

- **C#**
- **Python**
- **Matlab**
- **R**
- **SQL**

Software Skills

- **git**
- **Visual Studio**
- **Docker**
- **Confluence, Jira, Bitbucket**

Languages

- **German**
- **English**
- **Spanish**
- **French**
- **Latin**

Hobbies

- Passionate mountaineer (hiking, mountainbiking, skitouring)
- Adventurous cyclist (especially bikebacking)