Christopher Scheins

Curriculum Vitae

Employment History

10/2019 to date **European Central Bank**, *Ph.D. Traineeship*, Single Supervisory Mechanism, Microprudential Supervision IV: Risk Analysis Division.

10/2014–09/2019 **Goethe University Frankfurt am Main**, *Research assistant with a focus on teaching*, Chair of Derivatives and Financial Engineering.

Does it Pay to Bet Against Beta? A Bond Market Approach
Does it Pay to Bet Against Beta? Determining Conditional Returns Using Option implied Information
(In)-Credibly Green: Which Bonds Trade at a Green Bond Premium?
Can Collusion and Competition Coexist in the Same Market: An Ex-Ante Investigation of the German Market
Real-Time Inflation using German Price Data: Estimating Inflation using 750 thousand different products
Using Machine Learning to Predict Stock Returns: A Chebyshev Approach
Option Pricing: A Non-Parametric Approach
Market Efficiency: Replicating and Analyzing 300 Factor Models

04/2013–09/2014 **Goethe University Frankfurt am Main**, *Research assistant*, Chair of Derivatives and Financial Engineering.

Systemic Risk in Networks: Contagion
Asset Pricing with Learning and Heterogeneous Preferences and Beliefs
Downside Risk and Option Returns

07/2010–10/2010 **Deutsche Bank AG**, *Internship*, Internship in the asset management division (DWS Investments GmbH), Fixed Income Portfolio management.

Developing and evaluating investment strategies
Preparing and analyzing strategic decisions

06/2008–08/2008 **Deloitte & Touche GmbH**, *Internship*, Düsseldorf, Audit department.

Auditing consolidated financial statements (IFRS, German GAAP)
Auditing annual financial statements (German GAAP)

07/2005–09/2006 **Military Service at the German Air Force**, *First in Germersheim, Later in Cochem/Mosel*, Sector: Logistics and Transportation, Logistics (Handling and organization of supplies).

Education

10/2011 to date	**Ph.D. Student of Finance**, *Goethe University Frankfurt am Main*, Germany, **Expected to Graduate in 2019**. Graduate School of Economics, Finance and Management
02/2010–08/2012	**Master of Science**, *Maastricht University*, Netherlands. Financial Economics (Asset Pricing); Terminated
08/2009–08/2012	**Master of Science**, *Maastricht University*, Netherlands, **Cum Laude**. International Business (Finance); Thesis topic: Downside Risk and Option Pricing
02/2009–06/2009	**Bachelor of Science**, *Hong Kong University of Science and Technology*, Hong Kong, Exchange Programm.
09/2006–08/2009	**Bachelor of Science**, *Maastricht University*, Netherlands, **Top 10%**. International Business (Finance & Accounting)

Research Interests

Asset Pricing (especially Option Pricing), Inflation, Green Bonds, Collusion

Teaching Experience

10/2014–09/2019	**Teaching fellow for Finance 1 ("Übungsleiter")**, *Introductory course for BSc Economics*, two to three lectures per week with up to 600 students each.
12/2015	**Instructor for Finance 1 at Vietnamese-German University**, *Introductory course for BSc Economics*, small course with less than 50 students.

Computer Skills

Good command	LaTeX, Linux, Python, R
Basic Knowledge	Bloomberg, C++, HTML5, Matlab, Office, Reuters, SAS, Stata, SQL, VB.net
General	API development, Automation, Cloud Computing, Heuristics/Stochastic Optimization, Machine Learning, Map Reduce, Natural Language Processing

Languages

German	**mother tongue**
English	**fluent**

Scholarship

04/2013–09/2014	**Sustainable Architecture for Finance in Europe (SAFE) Scholarship**.

Interests

Automation, Cinema, Cryptography, Digital Security, Electronics, Electrical Engineering, Programming, Web Development