

Resume

Work experience

Since 10/2017 Senior Consultant at EY Quantitative Advisory Services
10/2015 - 09/2017 Consultant at EY Quantitative Advisory Services
02/2011 - 03/2015 Teaching and Research Assistant, University of Heidelberg

Professional background

- Development and validation of credit and market risk models
- Data analytics, machine learning and digital solutions in risk management
- Audit experience: ECB AQR, Internal audit, audit of financial statements
- Strong sales and entrepreneurial mentality and knowledge leadership
- Regulatory knowledge: CRR, MaRisk, IRBA, EBA Guidelines, ECB Guides

Selected referenced achievements

- Development and validation of credit risk models at several German automotive captives, German building societies and a German Landesbank
- Validation of market risk models for a top 3 German full service bank
- Design and setup of an automatic validation framework for a pool validation and for IFRS 9 model validation at an automotive captive.
- Testing and audit of software tools: Calculation of product pricing, P&L forecasting, management of market and liquidity risk, hedge accounting, funds transfer pricing
- IRBA gap assessment for several international full service banks
- Technical support and subject matter guidance for the implementation of the new definition of default
- Assessment and audit of IRRBB and ALM modeling at German building societies and at a German mortgage bank

Education

03/2015 University of Heidelberg, M.Sc. Physics, Grade: 1.6
11/2010 University of Heidelberg, B.Sc. Physics, Grade: 2.1
06/2006 Liebigshule, Frankfurt, A-Levels, Grade: 1.1

Languages

German Mother tongue
English Business fluent
French Fluent
Portuguese Conversant
Arabic Conversant

IT Skills

OS Windows, Mac OS, Linux
Statistics R, Python, Matlab
Programming C++, Java, VBA
Databases Oracle SQL, MySQL, MSSQL
Others MS Office, LaTeX