

# Matthias Schmidtblaicher

ECONOMIST & DATA SCIENTIST

+39 392 373 7251 | mschmidtblaicher@gmail.com | mschmidtblaicher.github.io | Matthias Schmidtblaicher

## Personal Profile

Experienced data scientist with extensive background in economics, machine learning, causal inference, actuarial science, and software engineering. Team player with track record in creating high-impact data-driven algorithm and making them work end-to-end. Economist with top publications in econometrics and public health.

## Recent Experience

### QuantCo

Zurich, Switzerland

Economist and Data Scientist

Since September 2018

- Led a renewal pricing project including lapse modelling, replication of legacy calculations, and deployment, with seven-figure yearly impact.
- Key contributor in an effort to overhaul risk modeling for a large car insurer with eight-figure yearly impact.
- Key contributor to proprietary machine learning software packages.
- Developed lapse models, exposure models, and A/B testing framework for pricing a flagship car insurance product.
- Set up an analysis and tariff calculation platform for a life insurance migration. The migration went through on time and with perfect precision.
- Developed a custom shrinkage model for pricing a large commercial insurance product.
- Data visualization instructor, technical interviewer, and presenter at client acquisition talks and internal seminars.

## Education

### European University Institute

Florence, Italy

PhD in Economics

2014 - 2020

- Thesis: *Essays in the Econometrics of Asset Pricing and Public Health*. Winner of the *Vilfredo Pareto Prize for the Best Thesis in Economics*. Supervisor: Peter R. Hansen.
- Visiting researcher at the University of Wisconsin-Madison, 2017.
- Instructor of *Time Series Master Class*.
- TA in *Time Series Econometrics* and *Econometrics and Asset Pricing*.
- MRes in Economics (top of class), 2015.

### Maastricht University

Maastricht, the Netherlands

MSc in Economic and Financial Research

2009 - 2014

- MSc, 2014. GPA: 8.82/10 (top of class).
- TA in *International Economics*, *Quantitative Methods*, and in *Microeconomics*.
- BSc in Economics, 2012. GPA: 8.56/10 (Honours degree).

## Publications

### Econometrics

Hansen, P.R. and M. Schmidtblaicher. A Dynamic Model of Vaccine Compliance: How Fake News Undermined the Danish HPV Vaccine Programme, 2019, *Journal of Business and Economic Statistics*.

### Public Health

Hansen, P.R., Brewer, Noel T., and M. Schmidtblaicher. Decline and Recovery of the Danish HPV Vaccine Program, 2020, *Vaccine*.

## Skills

### Programming

Python (Pandas, NumPy, Scikit-learn. etc.; daily user), R(tidyverse, Rcpp, package development, 8+ years of experience), Shell, SQL.

### Languages

German (mother tongue), English (fluent), Spanish, Italian (conversational), Dutch (basics).

## Awards and Scholarships

- 2021 **Vilfredo Pareto Prize for the Best Thesis in Economics**, European University Institute.
- 2017 **Scholarship for research visit at the University of Wisconsin at Madison**, European University Institute.
- 2012 **Scholarship (awarded to top 0.5% of German students)**, German National Academic Foundation.
- 2010 **Top 3% Scholarship**, Maastricht University.

## References

### Academic

Professor Peter R. Hansen, UNC. Professor Bruce Hansen, UW-Madison. Professor Juan Dolado, UC3M.

### Professional

Available upon request.