MAXIMILIAN AIGNER

quantitative risk analyst / statistician, PhD

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WORK EXPERIENCE

Quantitative Risk Specialist

UBS, January 2023 – present — *Zürich*

- Validated models for Firm-wide and Operational Risk classes
- Liaised with model developers, management, and auditors
- Contributed to innovation inside the risk validation function

PhD researcher

University of Lausanne, September 2018 – December 2022 (4 years) — *Lausanne*

- Led research projects and implemented statistical methodology in extreme value theory and quantitative finance
- Statistical modelling of patient flows for the emergency department of CHUV
- Developed a software package in R for extreme event modelling
- Aided in developing and teaching 4 HEC Master's level courses (Time series forecasting, Text mining, Risk Analytics/QRM, Data science)

Statistical consultant

Independent, August 2021 – present (1 years)

- Provided statistical support for research study (UNIL client)
- Performed data processing and analysis for UNICEF project on business and human rights. Aided in official report preparation

Instructor

HEIG-VD, September 2021 – February 2022 (6 months) — *Yverdon-les-Bains*

- Taught Probability and Statistics to engineers (2 classes)
- Updated teaching materials with modern tools

EDUCATION

PhD, Business Analytics
HEC Lausanne
University of Lausanne
2022

Master in Mathematics
Ecole Polytechnique
Fédérale de Lausanne
2018

Bachelor in Mathematics
Ecole Polytechnique
Fédérale de Lausanne
2016

SKILLS

Quantitative finance
Stochastic processes
Risk aggregation
Jump-diffusion models
Risk modelling
Stochastic simulation

Programming
R, Python
C++
SQL

OTHER

Personal data
German/Dutch citizen
Swiss Permis C
Married

Languages
French: native speaker
English: native speaker
German: intermediate