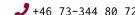
Magnus Hansson, Ph.D.

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Employment History

2023 - · · · ·

- Postdoc in Quantitative Finance, Stockholm University and Swedish House of Finance.
 - Research projects:
 - Applying NLP to analyze corporate governance (coauthors at LSE and UCL).
 - Evaluating arbitrage using quantum computing (coauthors at Bank of Canada).
 - Studying DeFi price impacts on Ethereum (coauthors at UPENN and UNC).
 - Developing and maintaining a Python package to parse Ethereum data.
 - Teaching blockchain technology.
- Data Scientist, Independent Consultant.
 - Using mathematical modelling and machine learning for data analysis at startups.
 - Developed a risk framework for smart contract liquidity built on the Kelly criterion.

2017 - 2018

- Machine Learning Engineer, Combine Control Systems.
 - Built and trained artificial neural networks for virtual engine testing.

2016 - 2016

- **Reseach Assistant**, Jönköping International Business School.
 - Programmed a GARCH-copula-based risk model for financial analysis.

2012 - 2014

- Summer Analyst, Nordea Bank.
 - Analyzed account structures and managed day-to-day corporate operations.

Education

2018 - 2023

Ph.D. Economics, University of Gothenburg.

Thesis title: Decentralized Finance and Central Bank Communication.

- Research projects:
 - Analyzed arbitrage on Ethereum by parsing raw Ethereum node data.
 - Evaluated price discovery on Ethereum trading exchanges.
 - Used NLP to explore trends in central bank communication.
- Visiting researcher at Stockholm School of Economics.

2016 - 2017

M.Sc. Economics, Lund University.

Thesis title: On Stock Return Prediction with LSTM Networks.

- Focused on quantitative finance and machine learning.

2014 - 2017

B.Sc. Mathematics, Lund University.

Thesis title: Feedforward Neural Networks with ReLU Activation Functions are Linear Splines.

- Focused on numerical analysis and machine learning.

2011 - 2014

B.Sc. Economics, Jönköping International Business School.

Thesis title: Does Increased Agglomeration Lead to Higher Matching on the Labor Market?

- Exchange semester at the University of St.Gallen.

Skills

Methods

• Machine Learning, Deep Learning, NLP, Statistics/Econometrics, Time Series.

Coding

Python, R, Julia, sql, Bash, Matlab, Stata.

Dev Tools

Git, Vim, Linux (sysadmin, Arch + i3), Containers.