

Stefan Jaschke

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## Education

- 08/94 to 02/97 *Doctorate, Humboldt-Universität zu Berlin*  
"Super-Hedging and Arbitrage Pricing of Bonds and Interest Rate Derivatives"
- 08/93 to 05/94 *Fulbright Scholarship, Columbia University in New York City*  
stochastic processes, exploratory data analysis with S-Plus, money and the financial markets, corporate finance
- 05/88 to 07/93 *Diploma in Mathematics, Humboldt-Universität zu Berlin*  
probability theory and statistics, complexity theory, programming in C and C++; teaching assistant in statistics; diploma thesis: "Discounting Stochastic Cash Flows and Modeling the Term Structure Dynamics"
- 11/86 to 04/88 service in the army
- 09/84 to 06/86 *Abitur, Spezialschule Mathematik/Physik der Humboldt-Universität zu Berlin*

## Academic Positions

- 05/99 to present *Research Assistant, Weierstraß-Institut, Berlin*  
computational finance, risk management, interest rate models
- 08/94 to 04/99 *Research Assistant, Humboldt-Universität zu Berlin, Sonderforschungsbereich "Quantification and Simulation of Economic Processes"*  
The term structure of interest rates: arbitrage bounds for the term structure, estimation of zero-bond yield curves from coupon bond prices, tax-clientele effects.

## Internships and Consulting

- 09/00 to 03/01 *Consulting, Bankgesellschaft Berlin*  
Contributions to an expert opinion by Professor Richard Stehle on a risk management system.
- 09/99 to 12/99 *Consulting, Bankgesellschaft Berlin*  
Implementation of a statistical database backend for risk measurement using C++ and POET.
- 05/99 *Consulting, CADAC GmbH, Berlin*  
Tests of random numbers for equidistribution and independence.
- 03/93 to 05/93 *Intern/Programmer, Deutsche Bank Research GmbH, Frankfurt*  
Implementation of statistical tools in C++ used for forecasting the term structure of interest rates.
- 02/91 to 03/91 *Intern, IDUNA-Nova Insurance, Hamburg*  
Life insurance calculations in APL.
- 07/86 to 09/86 *Application Programmer, Department of Transport of the GDR*  
Contributions to an accounting system for the national railway using Turbo-Pascal.