## Dr. Stefan Pasch

Data Scientist

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Nationality: German

Date/Place of birth: December 30, 1991 / Frankfurt am Main, Germany

#### **PROFILE**

7 years of experience in developing and managing data-driven solutions using Machine Learning (ML). While my early career has been centred around the high-level strategic need and interpretability of data analyses, my recent work also focused on the engineering and implementation aspects of data science. This includes Docker, GPU-acceleration, different cloud or on-premise environments, and project management. Therefore, I can cover the whole data science workflow from the idea through the analysis to the implemented product.

#### **Key Achievements:**

- Trained and implemented a state-of-the-art transformer-based language model for automated question answering at a German financial public institution.
- Trained the worldwide first transformer-based language model that estimates a sustainability (ESG) score for firms based on actual ESG-ratings.
- Various research publications on topics such as NLP, corporate strategy, or digitization.

#### **EDUCATION**

10/2014 - 09/2020

# Graduate School of Economics, Finance, and Management (GSEFM), Frankfurt am Main

PhD & Master of Science in Quantitative Management

• Final PhD Grade: Summa Cum Laude (with highest distinction)

10/2011 - 09/2014

#### Goethe University, Frankfurt am Main

Bachelor of Science in Economics & Business Administration

• Final Grade: 1.2 (very good) | ECTS Grade: A | Awarded as one of the top graduates

#### WORKING EXPERIENCE

09/2020 - Today

#### SVA (German IT Consultancy), Wiesbaden

Data Science Consultant & System Engineer, Department Big Data

- Training and implementation of state-of-the-art NLP solutions, including questionanswering, automated search, and text classification
- Developed an NLP-toolkit for Sustainable Finance (ESG) that includes text classification, zero-shot classification, sentiment analysis, and semantic search
- Building up a pipeline for automated web-scraping
- Consulting clients on suitable data science solutions
- Data science workshops and sales pitches

09/2015 - 08/2020

### Goethe University, Frankfurt am Main

Research Assistant, Chair of HR Management

- Managing the data infrastructure in research collaborations with firms
- Building up and analyzing large datasets using Python, STATA, and MS Excel
- Co-developed and taught a course on digitization and data-driven analytics in HR

01/2018 - 04/2018

#### European Bank for Reconstruction and Development (EBRD), London

Research Intern, Office of the Chief Economist

- Worked with large datasets, such as the Gallup Poll, on international migration
- Gathered geographical data using the Google Maps API for Python and presenting spatial results in maps using STATA

08/2013 - 10/2013

#### KfW, Frankfurt am Main

IT Intern, Business Informatics Department

• Support of project management office, compilation of project overviews, and preparation of call for bids for IT-services

### SELECTED CONSULTING PROJECTS

09/2020 - 11/2021

#### Implementing an internal ML-based search engine

Public Institution from the Financial Sector

- Training and implementing of language models for automated searches in documents relevant for regulatory purposes.
- Pre-training of AI for NLP using transformer-based Deep Learning Methods, which are corresponding to the latest state of research.
- Fine-tuning of language models through labelled internal documents for picking up the domain specific and complex structure of those documents.
- Implementation of a training and evaluation pipeline on a GPU accelerated container platform.
- Model life cycle management by continuously tracking and reporting of the model performance.

09/2015 - 09/2020

### 360°-Feedback System in Banking

BankM

- Supporting the execution of an innovative 360° evaluation system
- Collection and analysis of the data over time to consult the bank about the functioning of the evaluation system

05/2016 - 01/2018

#### Analysis of Personnel Data

Large German Franchise Firm

- Managed the data transfer with Nextcloud
- Analyzed the data with respect to: Effect of mystery-shoppers, characteristics of successful franchisees, employee turnover

#### **PUBLICATIONS**

Pasch, S., & Ehnes, D. (2022). <u>arXiv preprint arXiv:2202.02268</u> & <u>Medium-Blogpost</u>.
 StonkBERT: Can Language Models Predict Medium-Run Stock Price Movements?

• Pasch, S. (2022). *Focus-on-IT*.

AI for Sustainability: Improve ESG analyses with NLP [in German]

• Ha, S. Y., Pasch, S. (2022). *Medium-Blogpost*.

AI Design: Testing Vision Transformers on Design Images.

- Pasch, S., & Ehnes, D. (2020). <u>Academy of Management Proceedings. (Vol. 2020, No. 1)</u>.
   Implementing Corporate Culture Top-Down or Bottom-Up? Cultural Gaps Over Time and Firm Performance.
- Pasch, S. (2020). SSRN Working Paper. (No. 3568940).

Rage Against the Regime? Risk of Job Automation and Political Attitudes in China.

• Ha, S. Y., & Pasch, S. (2019). SSRN Working Paper. (No. 3497575).

Design Thinking and Contingency Theory: Why Some Firms Benefit More from Design Thinking than Others

• Pasch, S. (2018). *IZA Conference Paper*.

Corporate Culture and Industry-Fit: A Text-Mining Approach.

#### **SKILLS & CERTIFICATES**

IT Tools	Advanced Skills: Python, STATA, R, Latex, NLTK, Huggingface, Databricks Good Skills: HTML, Docker, Matlab, TensorFlow, AWS, Azure
Quantitative Methods	Model Monitoring / Model-Life-Cycle-Management
Certificates	Databricks Developer Essentials  AWS Certified Cloud Practitioner  Google Project Management Professional Certificate  NVIDIA Data Science Foundations
Language Skills	German: Native English: Fluent Korean: Beginner (6-months beginner course)
HONORS	

Scholarships	<ul> <li>National Scholarship Program (Deutschlandstipendium)</li> <li>Economic Society Frankfurt</li> </ul>
Awards	<ul> <li>On Dean's List during B.Sc.</li> <li>Awarded as one of the top B.Sc. graduates</li> </ul>
	Best first-year PhD student of Mgmt. & Marketing track
	<ul> <li>First place in 2017 and 2018 teaching evaluation (TA of awarded course)</li> </ul>
	<ul> <li>Etecture Prize (worth 5.000€) at IBM Hackathon</li> </ul>

### **EXTRACURRICULAR ACTIVITIES**

#### Research and Blogging (See Publications)

In my spare time, I explore the possibilities of AI by applying state-of-the-art ML-tools into other fields like management or finance by writing blogs, publishing research articles, or building small demos

Application Software (joint with Christopher Grohmann)

Tool to learn and measure risk preferences for personal investment decisions playfully

### **Students Meet Refugees**

Volunteer, Treasurer, and Co-Director

Charitable collaboration between Goethe University and AWO to teach German to Eritrean refugees

Climbing/Bouldering, Football, Economics & Politics, Stock Market & Investing

Frankfurt am Main, July 10, 2022