Christian Tausch

Quantitative Researcher and Developer

February 1990 in Germany

christian.tausch@quant-unit.com

https://quant-unit.com

Social Network

LinkedIn

GitHub

Languages

- German
- English
- Chinese

Programming

- R,Python
- Git, LaTeX
- SQL, Docker
- C++, Linux

Big Five

- Open-Mindedness
- Conscientiousness
- Extraversion
- Agreeableness
- Negative Emotionality

About me

Quant with a passion for non-traded assets.

Working experience

2023 – now **Product Owner: Analytics** AssetMetrix GmbH
Enhance analytical modules suite with focus on AI/ML. Manage product backlog. Support sales and marketing activities.

2016 – 2022 **Quantitative Researcher and Developer** AssetMetrix GmbH
Develop and implement forecast, risk, benchmark, program planning, and stress test models for private equity funds.

2015 – 2016 **Working Student** AssetMetrix GmbH
Statistical data analysis using R to support model development for quantitative private equity fund models.

Education

2020 – 2023 **Financial Mathematics (Ph.D.)** HM Munich/Augsburg University
Dissertation title: Stochastic discount factor methods for non-traded cash flows - The case of private equity. [in progress]

2014 – 2016 **Stochastic Engineering (M.Sc.)** Munich University of Applied Sciences
Stochastic processes and statistics for business and finance applications. Master's thesis title: Private capital fund risk modeling - A simulation approach customized for the Solvency II framework.

2010 – 2014 **Business Administration & Economics (B.Sc.)** Passau University
Focus: Finance and Accounting. Bachelor's thesis title: Valuation of non-traded payment streams (in German).

2000 – 2009 **Abitur (university entrance qualification)** Gymnasium Eggenfelden
Advanced courses: Mathematics & Physics.

Publications

2023 **Private Benchmarking for Private Equity Funds**
Christian Tausch, Markus J. Rieder, Philipp Abel
Journal of Alternative Investments

2022 **Modeling the Exit Cash Flows of Private Equity Fund Investments**
Christian Tausch, Axel Buchner, Georg Schlüchtermann
Journal of Risk

2019 **Quadratic Hedging Strategies for PE Fund Payment Streams**
Christian Tausch
Journal of Finance and Data Science

Presentations

2023 **PE Wire Webinar – Panel Discussion** PE Wire
Title: Navigating the Future of Private Equity with AI/ML

2019 **Econometrics Research Seminar** LMU Munich
Title: Towards public market equivalence

2018 **CEQURA Conference** LMU Munich
Title: Reduced form private equity fund asset modeling

Awards

2017 Best Master's degree in class. Munich University of Applied Sciences