Dr. Jannic Alexander Cutura

Curriculum Vitae

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Citizenship:	German

Research & Professional Interests

Finance:	Financial regulation, financial economics, econometrics
Computer Science:	Distributed Computing, Spark, Data Engineering

Employment

08/2022 – *today*	Software Engineer, ***European Central Bank***, Frankfurt, DE Stress Testing
10/2021 – 07/2022	Data engineer/analyst, ***European Central Bank***, Frankfurt, DE Monetary Policy Analysis
04/2021 – 09/2019	Ph.D. trainee & research analyst, ***European Central Bank***, Frankfurt, DE Systemic Risk and Financial Institutions
06/2019 – 09/2019	Ph.D. Internship, ***International Monetary Fund***, Washington D.C., US Capital Markets Division
12/2016 – 05/2017	Ph.D. Internship, ***Bank for International Settlements***, Basel, CH Monetary and Economics Department
06/2017 – 05/2020	Research Assistant, ***Goethe University***, Frankfurt, DE Chair in Corporate Finance

Education

01/2022 – *today*	Masters of Data Engineering, ***Data Science Tech Institute***, Paris, FR Specialisation: Software Engineering & Cloud Computing
10/2014 – 08/2020	Dr. rer. pol. in Economics, ***Goethe University***, Frankfurt, DE Supervisor: Prof. Jan Pieter Krahnen Essays in Financial Economics and Big Data (*summa cum laude*)
10/2019 – 12/2019	Visiting Scholar, ***Columbia University***, New York City, USA Sponsor: Prof. Paul Glassermann
10/2014 – 01/2018	M.Sc. in Quantitative Economics, ***Goethe University***, Frankfurt, DE Specialisation: Econometrics & Banking regulation
07/2012 – 06/2013	Academic year, ***Univeristy of North Carolina***, Greensboro, USA Specialisation: Mathematics, Finance, Philosophy
10/2010 – 03/2014	B.Sc. in Economics, ***Albert-Ludwigs-University***, Freiburg, DE Specialisation: Econometrics, Computational Economics

Publications

Debt De-risking (with Gianpaolo Parise and Andreas Schrimpf), ***Management Science***, Revise and resubmit (minor revision)
BIS Working Paper No. 868 CEPR Discussion Paper 14817

Incentives effects from write-down CoCo bonds: An empirical analysis (with Henning Hesse), ***Journal of Financial Regulation***, Volume 8, Issue 2, September 2022
[Click here for accepted version] SAFE Working Paper No. 212

Econometrics at Scale: Spark up Big Data in Economics (with Benjamin Bluhm), ***Journal of Data Science***, Volume 20, Issue 3 (2022), Special Issue: Data Science Meets Social Sciences, pp. 413–436
[Click here for accepted version] SAFE Working Paper No. 266

Debt holder monitoring and implicit guarantees: Did the BRRD improve market discipline? ***Journal of Financial Stability***, Volume 54, June 2021
[Click here for accepted version] SAFE Working Paper No. 232 ESRB Working Paper No. 111

Banks' Dollar Funding: A Source of Financial Vulnerability (with Adolfo Barajas and others), ***IMF Global Financial Stability Report***, Chapter 5, October 2019
[Click here for accepted version]

Refereeing

Journal of Financial Services Research, Journal of Financial Stability, Spring Meeting Young Economists

Presentations at Conferences and Seminars

2023: Workshops for Ukraine Working with Big Data with Hadoop and Spark; **2022**: 7^{th} Banco de Portugal Microdata Research Laboratory (BPLIM) Empirical Research with Large Datasets; **2021**: Bank of Finland Data Science Community; **2019**: Columbia University Data Science Institute Financial and Business Analytics' Center poster session, Bank of England Conference on Modelling with Big Data and Machine Learning poster session*, CESifo Banking and Institutions Workshop, the American Finance Association (AFA) Ph.D. Poster Session; **2018**: 23^{rd} Spring Meeting of Young Economists (SMYE), Deutsche Bundesbank Financial Cycles and Regulation Conference, Superintendencia de Bancos e Instituciones Financieras (SBIF) 4^{th} Conference on Banking Development, Stability and Sustainability on Financial System Architecture; **2017**: 15^{th} Corporate Finance Day, Bank for International Settlements (BIS) Brown Bag*; **2016**: Goethe University Finance Brown Bag
**presented by co-author*

Teaching

2020: Finance III; **2019:** Advanced Corporate Finance, Corporate Finance Oxford Debate Style Seminar, Finance III; **2018:** Financial Contracting, Advanced Corporate Finance, Corporate Finance Oxford Debate Style Seminar, Finance III, Pre-semester graduate mathematics class on real analysis; **2017:** Advanced Corporate Finance, Corporate Finance Oxford Debate Style Seminar **2012:** Introductory statistics; **2011:** Mathematics for Economists

Grants and Awards

2019: Bank of England travel grant; **2018:** Inter-American Development Bank travel grant; **2017:** American Finance Association Ph.D. travel grant; **2016:** SAFE Ph.D. scholarship; **2012:** Baden-Wuerttemberg Stipendium for academic exchange in the US; **2010:** Stipendium der Begabten Foerderung der Friedrich-Naumann-Stiftung fuer die Freiheit

Additional Coursework

2021: Udacity Nano Degree Data Engineering; **2020:** CEMFI Machine Learning in Finance, Udacity Nano Degree Data Structures and Algorithms; **2018:** Andrew Ng Deep Learning

Other Professional Experience

2014	Internship, German institute of economic research
2013	Undergraduate research assistant, University of North Carolina Greensboro
2011	Tutor for mathematics and statistics, Universitaet Freiburg

References

Dr. Jan Pieter Krahnen
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Dr. Gianpaolo Parise
Professor of Finance
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