

Daniel Kostner, Ph.D.

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EDUCATION

Free University of Bozen

Ph.D. program at the Faculty of Economics and Management

Bozen, Italy

01/12/2014 - 17/12/2018

- **Relevant Coursework:** Set-valued analysis / Financial Mathematics / Multivariate Statistics
- **Research Field:** Set-Valued Methods for Multivariate Statistics, Risk Management and Decision Making

Bocconi University

Master of Science in Finance

Milan, Italy

Graduated: March 2012

- **Relevant Coursework:** Quantitative Finance / Econometrics / Risk Management

Bocconi University

Bachelor of Science in Finance and Economics

Milan, Italy

Graduated: October 2009

- **GPA:** 103/110
- **Relevant Coursework:** Finance / Mathematics / Economics / Accounting

Simon Fraser University

Study Abroad Experience

Vancouver, Canada

25/08/2008 - 23/12/2008

- **GPA:** 3.8/4.0
- **Relevant Coursework:** Marketing / Corporate Finance / Quantitative Analysis / Risk Management

WORK EXPERIENCE & ACADEMIC POSITION

Free University of Bozen

Ph.D. candidate

Bozen, Italy

01/12/2014 - 17/12/2018

- Implementation of the set-valued approach in quantitative finance, insurance mathematics and stochastic.
 - Set-valued quantiles for multivariate distributions with respect to a general convex cone are introduced which are based on a family of (univariate) distribution functions rather than on the joint distribution function (<https://doi.org/10.1016/j.jmva.2018.04.004>)
 - Algorithm development for the set-valued quantiles, subsequent application in multiple-criteria decision-making and recommender systems (<https://doi.org/10.1007/s00186-019-00675-9>)
 - Set-valued insurance premiums and their properties in analogy to the scalar case

Doctoral Supervisor: Prof. Dr. Andreas Heinrich Hamel (Doctorate in Mathematics)

PriceWaterhouseCoopers

Consultant

Munich, Germany

01/09/2012 - 30/11/2014

- Consultant within the actuarial practice specializing in life insurance and asset-management.
 - Analysis, benchmarking and assessment of a European Life Insurer's Asset Liability Management
 - Involved into 6 successful projects, which led to a higher brand awareness in this field and consequently to a higher profitability ratio per project.

PriceWaterhouseCoopers
Master-Thesis Tutoring Program

Düsseldorf, Germany
01/11/2011 - 31/02/2012

- Testing and theorization of the self-developed Asset-Liability-Management model for insurance companies in conformity with Solvency II regulations.
 - Back- and Robustness testing of the ALM model
 - Theorization and Documentation
 - Grade: 7/8

PriceWaterhouseCoopers
Internship

Düsseldorf, Germany
01/08/2011 - 31/10/2011

- Developed an Asset-Liability-Management model for insurance companies in conformity with Solvency II regulations.
 - Modeled and build an Asset-Valuation model to value insurance companies asset-side
 - Developed and realized a Replicating Portfolio model to value the liability-side of an insurance company, in order to compare it with the asset-side

SKILLS & INTERESTS

Languages: *German, Ladin* (Rhaeto-Romance spoken in Dolomites): native speaker,
Italian, English: fluent

Technical Skills: **R, Matlab, Visual Basic:** advanced knowledge
Ucinet, DataStream, Bloomberg: basic knowledge

Certifications & Training: **GRE Math:** 710, **TOEFL:** 109, **IELTS:** 7.5, **ECDL advanced;**

Interests: Mathematics and financial engineering; consumer electronics and technology; alpine climbing, free ride skiing and mountain biking