Lasse von der Heydt

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Education

University of Munich — Munich, Germany
PhD in Econometrics/Economics @ Munich Metrics Group — *Oct 2025 – 2028*
Topics: Simulation-based inference, Bayesian double machine learning for causal inference

University of Oxford — Oxford, United Kingdom
MPhil in Economics; Received DPhil offer — *Oct 2022 – July 2024*
Advanced courses in Econometrics, Empirical Research Methods and Game theory.

Cornell University — Ithaca, New York, United States
Exchange semester (Economics); GPA: 4.18/4 — *Feb 2021 – May 2021*

Bocconi University — Milan, Italy
BSc in Economics and Social Sciences; GPA: 110 cum laude — *Sep 2018 – Dec 2021*

Evangelische Schule Frohnau — Berlin, Germany
Abitur 1.0; Valedictorian — *Sep 2016 – Jun 2018*

Experience

University of Oxford — Oxford, United Kingdom
Research Assistant — *July 2023 – July 2025*
- Theoretical and applied research in **econometrics and Bayesian statistics**. With researchers at U-Oxford, U-Warwick, U-Pittsburg, U-Chicago, and the US Environmental Protection Agency. Supported by Exposé scholarship of the Studienstiftung des Deutschen Volkes.

Ultramarin — Berlin, Germany
Quant Research & Machine Learning Intern — *June 2025 – Sep 2025*
- Research on improving algorithmic asset allocation models via uncertainty quantification in ML ensembles and Bayesian regime shift detection.

QuantCo — Berlin, Germany
Data Science Intern — *May 2022 – Aug 2022*
- Integrated data drift monitoring methodology for a production machine learning pipeline at a major German public health insurer, leveraging SHAP values and dimensionality reduction techniques to detect and assess drift.

Hasso-Plattner-Institute, Digital Health Center — Potsdam, Germany
Junior Research Associate — *Nov 2021 – Feb 2022*
- Conducted statistical analyses of experimental designs in personalized medicine, comparing aggregated N-of-1 trials and randomized control trials.

Muzinich & Co., Managers of Corporate Credit — Frankfurt, Germany
Analyst Intern — *July 2021 – Aug 2021*
- Research on risk in bond markets and performed macroeconomic forecasting.

Skills

Programming: **Python** (pandas, numpy, scikit-learn, tensorflow, dask, plotly, econML), **R** (tidyverse, ggplot2, purrr), Bayesian sampling (**STAN**), data querying (**SQL**), version control (git/GitHub), code packaging (uv, conda, devtools), testing (pydantic, pytest, testthat), webapps (dash, streamlit), experience with Stata, Swift, C++, Matlab, and JavaScript. Apple Developer.

Academic Skills & Interests: Machine learning, econometrics, causal inference, structural estimation, bayesian inference, uncertainty quantification, regularization, applied statistics, adaptive learning, decision theory, empirical bayes, experimental design.

Awards & Achievements

Scholar of the Studienstiftung des Deutschen Volkes (2021–2025): Scholarship awarded based on outstanding academic achievement and societal engagement.

HackHPI 2025 Winner (Medical Edition): My first hackathon. Built an adaptive treatment app for tinnitus.

Exposé Scholarship (2024–2025): Scholarship by the Studienstiftung in preparation for dissertation proposal.

Bocconi International Award (2018–2021): Tuition waiver based on academic merit($\sim$ 25k).

Hobbies

Tennis player, cellist, road cyclist, avid hiker, ski instructor, triathlete.