In this talk I present a personal story of how an academic career can be smoothly turned into an endeavour in consulting. I will briefly review my academic work and sketch out my planned academic career path. Next, I will redraw the thought process behind this initial planning and why eventually I abandoned it in favour of a new career path with d-fine. I will then go on to present d-fine as a company and tease numerous quantitative challenges with which I am faced in the everyday project work. In detail, I will motivate the business need and present analytical tools to quantify the risk of financial losses due to adverse market movements.
Dr. Felix Mackenroth

Felix did his Physics diploma in Konstanz and Heidelberg. He continued to do his PhD on Quantum Radiation in Ultra-Intense Laser Pulses at the Max Planck Institute for Nuclear Physics. For his thesis he was awarded the Max Planck Society's Otto Hahn Medal and the thesis was selected for publication within the Springer Theses program. Felix then did a PostDoc at the Chalmer's University of Technology in Gothenburg, Sweden, and was invited back to Germany to join the Max Planck Institute for Physics of Complex Systems in Dresden as Distinguished PKS Fellow. During this stay he was invited twice to join the University of California, San Diego, as Visiting Scholar. At the end of 2020 Felix left academia and joined the quantitative business consulting agency d-fine.