Ingemar Hentschel

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PROFILE

Research analyst at a quantitative asset manager, building econometric and machine learning models for macro forecasting, equity signals, and multifactor risk. Seeking a markets-facing risk or research seat where model-building meets portfolio decisions.

EXPERIENCE

Versor Investments *October 2025 – Present*
Research Analyst, Quantitative Investment Management

- Built an end-to-end system nowcasting current-quarter real GDP growth in 10 major economies from point-in-time macro data (FRED, Eurostat, OECD), directly informing global macro asset allocation decisions.
- Combined a mixed-frequency dynamic factor model with bridge regressions and machine learning in an inverse-variance ensemble; validated out-of-sample and benchmarked against the Atlanta Fed's GDPNow.
- Quantified the limits of Sharpe-ratio scaling under correlated signals via Monte Carlo simulation of signal-return panels, showing how cross-signal correlation caps the diversification benefit of adding signals.
- Developed equity return forecasts from alternative data (customer geolocation) in Python, validating signal performance with out-of-sample tests and regression diagnostics.
- Enhanced and tested multifactor fundamental risk models using cross-sectional regression, translating model output into portfolio-construction and risk-management recommendations.

Point O' Woods Yacht Club *Summers 2023 – 2025*
Director

- Managed operations for an 8-week sailing program involving 50 boats and 20 staff, coordinating scheduling, training, and logistics across staff, board, and 200+ community members with zero safety incidents.
- Resolved operational issues and incorporated stakeholder feedback from community members, maintaining strong relationships that enabled 60% growth in competitive racing participation.
- Translated feedback from staff, board of directors, and community members into program improvements.

EDUCATION

University of Rochester *2021 – 2025*
Bachelor of Arts in Economics
Academic Honors:

- Dean's Scholarship: 1550 SAT; AP Scholar with Distinction
- Senior Thesis: Ranked in the top 3 thesis papers among 75 students in the Economics department.
- Selected Courses: Econometrics, Public Finance, Health Economics, Behavioral Economics.

Senior Thesis: *June 2024 – May 2025*

- Conducted a year-long econometric analysis of test-optional admissions policies using panel data from 500 institutions covering 10 years.
- Implemented regression and difference-in-differences models to identify causal effects of test-optional policies on applications, score disclosure, and standardized test scores across selectivity segments.
- Documented that test-optional policies increased applications and strategic score withholding with effects strengthening after widespread post-COVID adoption of test-optional policies.
- Responsible for data collection, cleaning, statistical analysis, figure preparation, and technical writing.

University of Rochester Sailing Club Executive Board *December 2023 – December 2024*

- Managed club operations and $10,000 budget for a 50+ member student organization, including scheduling, travel logistics, and budgeting.
- Recruited and trained new members, growing club participation by 25% while developing beginner-friendly programming that increased retention of novice sailors.

SKILLS & TECHNICAL PROFICIENCY

- **Programming & Statistics:** Python (Pandas, Statsmodels, Numpy, Matplotlib), STATA; cross-sectional, time-series, and panel regression on large datasets
- **Finance:** DCF, NPV, and bond pricing fundamentals (Wharton Finance and Accounting Certificate); Excel, PowerPoint