

PROFILE

Experience applying economics, statistics, machine learning and AI to financial and economic data through predictive modeling, empirical research, and investment analysis. Interested in developing statistical models and analytical frameworks that improve forecasting, deepen quantitative insight, and support better investment and business decisions.

EXPERIENCE

Versor Investments

October 2025 – Present

Research Analyst, Quantitative Investment Management

- Built a model nowcasting current-quarter real GDP growth in 10 major economies using regression and machine learning models and point-in-time macro data. Directly used to inform global macro asset allocation decisions.
- Used AI agents to assist with model creation, as well as to gather and input data for financial models, using rigorous tests to ensure accuracy.
- Quantified the limits of Sharpe-ratio scaling under correlated signals via Monte Carlo simulation of signal-return panels, demonstrating the limits of diversification of adding correlated 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 the larger community 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.

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.

PROJECTS

for more information visit: ingemarhentschel.com

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 in STATA.
- 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.

College Closure and Financial Distress Forecaster

August 2025

- An institution-year panel of roughly 1,200 colleges from 1998 to 2024, using regression and machine learning models to predict which institutions will close in the next 4 years. Used AI agents to clean data and assist with model development.

Real Time Recession Probability

September 2025

- A recession forecasting model that estimates the probability of a US recession at the nowcast, 3-, 6-, and 12-month horizons, using regression and machine learning models. Built with AI agents.

LEADERSHIP

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.

SKILLS & TECHNICAL PROFICIENCY

- **Programming & Statistics:** AI tools and agents (Claude/Claude Code, ChatGPT/Codex, Cursor); Python (Pandas, Statsmodels, Numpy, SciKit-Learn); cross-sectional, time-series, panel regression and machine learning models on large datasets
- **Finance:** DCF, NPV, and bond pricing fundamentals (Wharton Finance and Accounting Certificate); Advanced Excel, PowerPoint, Power BI