

JAN SCHLEGEL

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EDUCATION

Master of Science (M.Sc. ETH) in Statistics
Swiss Federal Institute of Technology (ETH) Zurich

Sep. 2023 - Sep. 2025
Zurich, Switzerland

- **GPA:** 5.99 / 6.00 (top of class)
- **Focus:** Machine learning and (probabilistic) AI, high-dimensional and computational statistics, causal inference
- **Thesis:** Mechanistic Interpretability in Text-to-Image Diffusion Models (Grade: 6.00/6.00)
- **Semester Paper:** Extrapolation and Distributional Robustness for Climate Downscaling

Bachelor of Arts in Business and Economics

Sep. 2019 - Feb. 2023

University of Zurich (UZH) – Major: Banking and Finance; Minor: Statistics

Zurich, Switzerland

- **GPA:** 5.87 / 6.00 (top of class)
- **Thesis:** Portfolio Value at Risk Forecasting with Copula-GARCH Models (Grade: 6.00/6.00)
- Completed 215 ECTS (vs. standard 180) with a strong focus on quantitative finance, statistics, and computing

AWARDS

Willi Studer Prize

May 2026

Award for Best Statistics Master's Graduate, ETH Zurich

Zurich, Switzerland

SELECTED RESEARCH PROJECTS

Mechanistic Interpretability in Text-to-Image Diffusion Models

Feb. 2025 - Sep. 2025

Master's Thesis (supervised by Prof. Julia E. Vogt), ETH Zurich

Zurich, Switzerland

- Transferred state-of-the-art LLM interpretability techniques to diffusion model architectures
- Developed a causal analysis algorithm to trace how visual concepts are formed over time

Extrapolation and Distributional Robustness for Climate Downscaling

Sep. 2024 - Feb. 2025

Semester Paper (supervised by Prof. Nicolai Meinshausen), ETH Zurich

Zurich, Switzerland

- Researched the transferability of statistical climate downscaling methods to unseen climate scenarios
- Implemented generative models (elucidated diffusion model and engression) for high-resolution climate prediction

PROFESSIONAL EXPERIENCE

Product Manager – Quantitative Modelling

Oct. 2025 – Present

Swiss Re; Agriculture Product Center (70%) & P&C Re Underwriting Strategy (30%)

Zurich, Switzerland

- Lead portfolio modelling and optimization across Agriculture, Specialty, and P&C Re, providing quantitative steering insights to underwriters and senior management
- Spearheaded innovation projects in causal machine learning and probabilistic forecasting with cross-functional applicability

Research Assistant

Feb. 2023 - Aug. 2023

University of Zurich; Epidemiology, Biostatistics and Prevention Institute (EBPI)

Zurich, Switzerland

- Contributed to data and code management and reproducible statistical workflows for a COVID-19 cohort study published in *Nature Communications*
- Applied statistical modelling techniques to complex longitudinal datasets and presented the results to principal investigators and the research team

SKILLS

Technology	Python (advanced); R (advanced); Microsoft Office; Foundry; C++; SQL; L ^A T _E X; Unix; Git
Frameworks	PyTorch; NumPy; Pandas; Scikit-Learn; PySpark; SciPy; GeoPandas; Streamlit
Languages	German (Native); English (C2); French (B2); Russian (A1)
Interests	Running; Cycling; Swimming; Gym; PC Building; GeoGuessr; Reading