

# Daniel Siha

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## Summary

"Skilled in Financial Econometrics, I specialize in data analysis, automation, and strategic problem-solving within the finance sector. My experience at De Nederlandsche Bank has honed my ability to enhance operational efficiency and lead teams effectively. Adaptable and deadline-oriented, I am focused on leveraging my expertise to drive financial innovation and efficiency."

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## Experience

### De Nederlandsche Bank

Financial Specialist/Supervisor Insurance, Amsterdam

10/2022 - Present

- Conduct sector-wide research and analyze Solvency II measures for insurance firms.
- Monitor and evaluate model changes within insurance companies.
- Proficient in data analysis and programming for automated supervision.
- Develop and implement automation scripts to streamline supervisory processes.
- Actively participate in the recruitment and selection of new team members.

### Intern, De Nederlandsche Bank

Data and Business specialist, Amsterdam

06/2021 - 04/2022

- Specializing in automating the assessment of questionnaires.

### AthenaStudies

Teacher Assistant

12/2019 - 05/2020

- Teaching/training courses related to econometrics.

### Hartstichting

Student Consultant, Den Haag

12/2018 - 11/2019

- Profiled former donors likely to re-subscribe to Hartstichting.
  - Analyzed Hartstichting's data for insights.
  - Delivered custom recommendations to the organization.
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## Skills

Communications, Decision Making, Presentation Skills, Problem Management, Python, MATLAB, R

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## Education

### Financial Risk Management

GARP, Amsterdam

08/2024

## **MSc, Financial Econometrics**

University of Amsterdam

02/2022

- Thesis: A comparison of the performance of volatility forecasting models generated by advanced econometric models and artificial neural networks

## **BSc, Econometrics and operational research**

University of Amsterdam

09/2020

- Thesis: A regime-switching ordered probit model for the Bank of Japan

## **Minor Programming**

University of Amsterdam, Amsterdam

09/2020

- Develop web applications and software, including front-end and back-end programming.
- Specialize in object-oriented programming for scalable solutions.

## **Technasium VWO, NNT & NNG**

Calandlyceum

09/2016

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## **Languages**

Dutch, English, Arabic

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## **Awards**

Econometrics in practice - 2020, National Education Award - 2015, Technasium Top Award - 2012