David Rozycki

Tools & Technologies
Python 3 ●●●●❍
R/RStudio ●●●●❍
SQL ●●❍❍❍
Docker, Open AI (via Azure and API), Gemini AI, GIT

Skills:
- Great implementer (from theory to practice)
- Rapid and Effortless Communicator
- Interdisciplinarian

Languages
- English, fluent
- Polish, fluent
- German, basic, continued development

Additional characteristics
- US & Polish (EU) dual Citizen
- Permit B for work in CH

Websites
https://nexly.tech/
https://github.com/davidRozycki

Ambitious and detail-oriented Python & R Developer with extensive experience in financial data validation and automation. **Proven ability to save time and increase efficiency through innovative solutions**.

PROFESSIONAL EXPERIENCE

09.2024 – **present**
Co-founder of Nexly
Audit & accounting automation with AI & Python
- Developed a **Python-based PDF financial statement interpreter**, extracting, understanding and validating data against hundreds of rules.
- Implemented **AI validations** in an isolated environment via **MS Azure,** storing results in **Google Firebase**.
- Collaborated with a front-end developer to display validation results on a custom webpage.
- Achieved **over 50% time-savings** for auditors in financial statement reviews.
- Pitched the idea to Accelerators, Angel Investors, and VCs. Jointly prepared business plan, and financial projections.

04.2022 – 09.2024
Assistant Vice President in Global (Credit) Portfolio Management, Data Strategy & Group Analytics team
Credit Suisse – Zurich, Switzerland
- Jointly responsible for **credit concentration analysis** on the global Credit Suisse portfolio with bank-specific metrics based on Monte Carlo simulation.
- Preparation of **materials for senior committees** related to client concentration, single-name risk, industry, and country risk.
- Ad-hoc **code development** primarily in R and python.
- Creation of a senior report in **RMarkdown**, along with the setup of IT infrastructure to ensure the reports' timely creation.
- Maintenance of existing code-base in R and Python. Creating **GIT versioning** on-top of it to ensure security and accountability.
- Pre-emptive **identification of credit risk** concentration within industries, countries, and other cuts of the global credit portfolio.

05.2020 – 12.2021
Associate in the Data Science team in the Treasury-Liquidity Modelling & Platforms Department
Standard Chartered Bank – Warsaw, Poland
- IBOR-transition project workstream-lead which aims to implement a risk measurement calculator for Risk-Free Rate (**RFR**) products.
- **IRRBB embedded option model** - Responsible for a model that prices embedded options in banking-book products (loans, term-deposits). In addition, I created and replicated the valuation process of Bermudan swaptions and interest rate cap/floor using Python (quantlib) with Hull-White calibrated parameters.
- **IRRBB stable balance & economic life model** – participation in model redevelopment, including validation and attestation.

05.2018 – 04.2020
Specialist in the Market Risk Management Department
PKO BP Bank – Warsaw, Poland
- Valuation of derivatives (vanilla and exotic options, ARF, CIRS, IRS, IR floors/caps, FX forwards, FX swaps, commodity swaps & commodity options), bonds, and equity products. Development of in-house tools for the valuation process.
- Project manager for the Bank in a project where **AVA** calculation tools were developed.
- Participation in the Implementation of **FRTB** Market Risk solutions in the Bank.

Personal data

Year of birth
1990

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Email
rozyckd@gmail.com

Location
Kanton Zurich, Switzerland

- Controlling market risk limit utilization & working with teams to ensure limits are at acceptable levels.
- Cyclical market risk reporting to upper Management & Shareholders.

02.2017 – 04.2018 **Specialist in the Market Risk Management Department**
PGE - Energia Ciepła, formerly EDF Poland – Warsaw, Poland

- Risk quantification, valuation of risk-exposed positions in terms of market risk (energy, gas, CO2, FX, commodity).
- Participation in creating ad-hoc on-demand hedging strategies.
- Participation in the creation of the risk management strategy.
- Monitoring of risk-exposed positions in energy markets.
- Energy production and sales optimization via VBA and Python tools.

PROJECTS

2020 **Autonomous fever detection using IR camera (Python)**
Personal project
Using a conventional camera, infrared camera, and black-body (i.e., temperature reference device), I have created a utility in Python that can detect a person's face and check whether this individual has a high temperature (fever).

2017 - 2018 **Multiple regression model for weather sensitivity (Python),**
While with PGE - Energia Ciepła, formerly EDF Poland
Model created for calculating cost of risk of new clients resulting from weather-sensitivity to optimize gas-sales portfolio. These results (in combination with other company efforts) helped create a new product offered by the company, leading to new clients and retention of existing energy contracts.

2017 **Gas-turbine throughput optimization tool (Python),**
While with PGE - Energia Ciepła, formerly EDF Poland
Tool created for the purpose of optimising the strategy for securing gas-throughput for gas-powered cogeneration plant resulting savings of tens to hundreds of thousands PLN per year.

EDUCATION

2017 - 2018 **University of Warsaw,**
*Postgraduate in **Data Science** in business applications, programing in R*

2013 **CFA Institute, *Level 1 passed***
Chartered Financial Analyst Institute, Charlottesville, Virginia, USA

2013 - 2015 **SGH - Warsaw School of Economics,**
*Master's degree **in Finance and Accounting***

2009 - 2013 **Cracow Institute of Technology,**
Bachelor's degree in Energetic Systems