Gabor Bakos

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EDUCATION

Sep 2016 – Aug 2017 **University of Oxford – United Kingdom** **MSc Mathematical and Computational Finance**

- Stochastic Calculus, Numerical Methods, Algorithmic Trading, Machine Learning and Stochastic Control

Sep 2012 – Jun 2016 **University of Surrey – United Kingdom** **BSc Degree in Financial Mathematics –GPA 4.0 out of 4.0**

- Highest Cumulative Grade (91%) in both Mathematics and Economics Departments
- Dissertation on “The Mathematics of Financial Derivatives” – highest graded dissertation with 97%
- Relevant Coursework: Bayesian Statistics (100%), Operations Research and Optimization (98%), Statistics (92%), Corporate Finance (98%), Partial Differential Equations (92%) and Stochastic Processes (91%)
- BSc Financial Mathematics Award, The Mathematics Department Prize, STARS Award in every year

Sep 2007 – Jun 2012 **Zrínyi Miklós Grammar School – Hungary** **Specialised in Mathematics – GPA 3.93 out of 4.0**

- Maturity Certificate (equivalent to A levels): 4 A* & A including Further Mathematics, IT, English and History
- Achieved 477 points out of 500, 99th percentile in Hungary | Highest grades of the class

WORK EXPERIENCE

Jun 2015 – Sep 2015 **Commerzbank – London** **Summer Internship – Quantitative Analyst**

- Validated the structure of equity trades ranging from Cliquet Options to Equity Credit Linked Notes
- Wrote efficient VBA routines and compiled supporting material to optimise daily tasks

Jun 2014 – Jun 2015 **Lloyds Banking Group – London** **Industrial Placement – Risk/Data Analyst**

- Built an outcomes testing model for mortgages with random forests in SAS Enterprise Miner
- Managed the CRAM analysis and consistency project and independently designed a Risk Assessment Toolkit
- Daily activities included: Data mining, developing models and automating daily routines

Aug 2014 **Bloomberg LP – London** **Short Internship – Sales & Analytics**

- Participated in presentations given by senior staff and gained high level experience of the Bloomberg Terminal

Aug 2013 **Raiffeisen Fund Management – Budapest (Hungary)** **Short Internship – Investment Analyst**

- Completed a training program for investment analysts and shadowed the Fund Managers
- Got taught the Black-Scholes Model, MPT and CAPM and the use of the Bloomberg Terminal

HONOURS/AWARDS

BSc Financial Mathematics Award	University of Surrey (2016)
Best Placement Year Presentation	University of Surrey (2015)
Elected Investment Executive	Surrey Economics and Finance Society (2015)
The Mathematics Department Prize for Best Performance	University of Surrey (2014)
S.T.A.R.S. award (Surrey Top Achievers)	University of Surrey (2013; 2014; 2015)
Best speaker in debate focusing on investments	Bloomberg LP (2014)

ACTIVITIES, SKILLS & INTERESTS

2013 – 2016 **Surrey Economics & Finance Society** **Investment Executive**

- Organised guest speaker events and also presented on Exotic Derivatives and Algorithmic Trading
- Broadened understanding of financial markets by attending guest speaker seminars and external events

2015 – Present **Quantopian** **Quantitative Algorithm Developer**

- Developing beta neutral quantitative strategies on minute data; competing in the monthly algorithm contest
- Gained extensive knowledge of NumPy, SciPy, Pandas, Scikit-learn and Pipeline libraries for Python

2012 – Present **Individual Coursework**

Artificial Neural Networks, Deep Learning, Bayesian Learning for Neural Networks, Finite Difference Methods, Monte Carlo Markov Chains and Neural Networks applied to the Financial Markets

2005 – Present **Basketball** **Captain of Men’s Varsity Team**

- Played in the Hungarian junior and adult premier basketball league
- University of Surrey Varsity Team Captain | First Division and Regional Cup winner

Languages Native Hungarian and Slovenian | Fluent in English | Basic in German and Croatian

IT Skills Microsoft Visual C++, Python, R, Matlab, Julia, JavaScript, OCaml, VBA for Excel and MYSQL

Individual Studies Machine Learning and Data Visualization ICME Summer Workshops – Stanford University
Asset Pricing, verified certificate with distinction by University of Chicago on Coursera
Computational Investing, verified certificate with distinction by Georgia Institute of Technology on Coursera
Mathematical Methods for Quantitative Finance, Computational Finance and Financial Econometrics

Other Interests Astrophysics, Quantum Physics, Snowboarding, Volleyball, Fitness, MMA, Poker, Chess and Rubik’s Cubes