

# Kevin Varga

Hungarian | Male | 24 years old

*Target MSc: Risk Management / Quantitative Finance*

*EDUCATION BSc in Mathematics Eötvös Loránd University (ELTE), Budapest 2019 - 2023*

*Specialized in Probability Theory and Statistics.*

*Winner of the National Mathematical Competition for University Students.*

*PROFESSIONAL EXPERIENCE Risk Analyst Intern - Morgan Stanley, Budapest July 2023 - January 2024*

*Assisted the Market Risk team in calculating Value-at-Risk (VaR) for equity portfolios.*

*Developed back-testing scripts in R to validate risk models against historical data.*

*Participated in stress-testing exercises according to Basel III regulations.*

*Data Analyst Intern - OTP Bank January 2023 - June 2023*

*Analyzed credit scoring data to identify key predictors of default for retail loans.*

*Utilized SQL to clean and merge large datasets from disparate banking systems.*

## SKILLS

Technical: R, Python (Pandas, Scikit-learn), SQL, MATLAB.

## LANGUAGES

Hungarian (Native), English (Fluent), German (Intermediate).

PERSONAL INTERESTS Chess, Science Fiction, Hiking.