

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.