LUKAS GALETA

PROFESSIONAL SKILLS

Machine learning skills
Python for ML intermediate
- Pandas, scikit-learn, TF

Regression (classification) models
- Ensemble methods, XGBoost etc.
- GLS, OLS, Logit, Probit, ARMA

Clustering models
- GMM, Bayesian, DBSCAN

Reinforcement learning
- Markov decision process
- Q-learning, SARSA, DQN

Finance skills
Familiar with quantitative concepts
- ML models, momentum and mean reversion strategies
- Market data analysis
- Simulations and backtesting

Basics of option pricing
- GBM based models, jump diff. models

EDUCATION

APPLIED DATA SCIENCE
University of Michigan 2024
Exchange

MATHEMATICAL AND STATISTICAL METHODS IN ECONOMICS - MSC.
Masaryk University 2019 - 2024

Master thesis
Asset allocation with reinforcement learning

Bachelor thesis
Exchange rates forecast based on algorithmic trading

FINANCE
Universität Liechtenstein 2022
Erasmus

CONTACT

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WORK EXPERIENCE

MARKET RISK ANALYST - INTERSHIP
VP Bank - Bank | January 2025 - Now
- Developing tools for documents validation.

RISK ANALYST
ForTraders - Proprietary trading company | March 2024 - August 2024
- System for predictive modelling of company's free funds and margin. Backtesting of various models, combining multiple data streams. Dealing with latency.
- Gaussian approach combined with traditional ML models.

AI/ML ENGINEER - INTERSHIP
Czech National Bank - Central bank | July 2023 - January 2024
- Creating a fraud detection application based on a model analyzing text documents submitted to the Czech National Bank for regulatory purposes.
- Editing known algorithm for unstructured text documents - Hugging Face.

CHAIRMAN NGO
Quantita z.s. - Datascience and ML club | Autumn 2022 - Now
- Organising hackathons aimed at the implementation of AI over various projects.
- Creating credit risk models, determining key explanatory variables.
- Mean reversion strategies combined with the Bayesian approach.

DATA ANALYST
OPIFER Ventures - Venture Capital | Feb 2021 - Jun 2021
- Develop company valuation regression model based on quantitative data.
- Ensemble methods oriented models such as RF and XGBoost. Worked mostly independently, Final predictions presented to a group of investment experts.

PROJECTS

AI EXPLAINABILITY RESEARCH
University of Michigan | September 2024
- Case study among students and researchers of the University of Michigan.

EY CAPITAL ADEQUACY PROJECT
EY and Prague University of Economics and Business | November 2023
- Calculation of capital requirements of simulated bank based on Basel III.

WARSAW ECONOMETRIC CHALLENGE 2023
Masaryk University | May 2023
- Quantitative HFT (1H) trading - the impact of M2 supply shocks in the US.

ACHIEVEMENTS AND COMPETITIONS

DEAN'S AWARD FOR SEMESTER PROJECT
A project focused on imputing missing values using ML.
- The project focused on advanced methods tested through simulations, modeling whether the missing values are random or follow a pattern.

FORBES HACKATHON 2023 - 1ST PLACE
Designing mobile application for Forbes community in teams
- The application aims to provide an unforgettable user experience.
- The application encourages users to interactions and participation in events.

EIT HEALTH HACKATHON 2023 - 1ST PLACE
Designing mobile application for people diagnosed with cancer in teams
- The application aims to help patients to deal with cancer diagnosis.
- Focused on data driven decisions, international round in Barcelona.