

PETER PAL HERMANN

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DATA SCIENTIST | ARTIFICIAL INTELLIGENCE

WORK EXPERIENCE

- Risk modeller | Fundamenta Housing Savings Bank

Oct 2022 - Aug 2024

 - Built and maintained data-driven models for credit risk analysis, ensuring compliance with regulatory frameworks such as IFRS 9, IRB, and EBA.
 - Optimized R and Python pipelines to automate data processing and reporting workflows, improving efficiency and accuracy.
- Risk analyst | Morgan Stanley

Oct 2021 - Aug 2022

 - Developed an internal knowledge base to streamline team processes and improve access to key data resources.
 - Assisted in the redesign of the internal database, enhancing data accessibility and usability for reporting and analysis.

SKILLS

- Programming:** Python (Pandas, NumPy, PyTorch), R (tidyverse, data.table), Rust, SQL
- Data Engineering & Cloud:** Apache Spark (PySpark), Databricks, & GCP for large-scale ETL pipelines, deployment and scaling of applications with Docker & Kubernetes
- Machine Learning:** NLP/transformer fine-tuning, semantic search, vector embeddings
- Software Development:** CI/CD, Git, Infrastructure as Code (IaC), Automated Testing
- AI Development & Tooling:** Prompt Engineering, Local LLM Deployment (OLLama), LLM Integration, AI-Assisted Development
- Risk Analysis:** IFRS 9, IRB, IRRBB, EBA regulatory models, report automation
- Project Management:** Agile/Scrum, technical documentation, stakeholder communication
- Professional Competencies:** Strong analytical skills, problem solving

EDUCATION

- MSc Computer Science | Eötvös Loránd University, Hungary

Sept 2023 - Mar 2025
(discontinued)

 - AI and machine learning specialisation (60 credits completed)
 - Erasmus Exchange Program at Humboldt University, Germany
- BSc Mathematics | University of Szeged, Hungary

Sept 2019 - Jun 2022

 - Minor in Economics
 - Thesis in Approximation of risk measures by recursion

ADDITIONAL INFORMATION

- Languages:** English (Fluent), Hungarian (Native)
- Awards:** Best Employee of the Risk Management Division (2023)