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
- **Machine Learning**: NLP/transformer fine-tuning, semantic search, vector embeddings
- **Data Engineering**: 649M+ data pair processing, ETL pipeline, HDF5
- **Software Development**: Git, Docker, clean code, TDD, parallel programming
- **Modeling**: A/B testing, Recall@K evaluation, train/val/test frameworks
- **Risk Analysis**: IFRS 9, IRB, EBA regulatory models, report automation
- **Project Management**: Agile/Scrum, technical documentation, stakeholder communication
- **Professional Competencies**: Strong analytical skills, problem solving, continuous learning

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)