PETER PAL HERMANN

Budapest | hermannpeter17@gmail.com | +36 30 741 0279 | LinkedIn | peterpalhermann.com

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
- **Modeling**: Model Validation, A/B Testing, Monitoring, Performance Metrics
- **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, 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)