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

- Python: Pandas, NumPy, SciPy, scikit-learn, TensorFlow, PyTorch
- R: dplyr, tidyr, data.table
- SQL: Data extraction, manipulation, relational databases
- Data Visualization: Matplotlib, Seaborn, ggplot2
- Version Control: Git, Agile practices
- Machine Learning: Supervised/unsupervised algorithms, deployment
- Strong problem-solving and analytical mindset
- Continuous learner, staying updated with the latest trends in AI

EDUCATION

MSc Computer Science | Eötvös Loránd University, Hungary

Sept 2023 - ongoing

- Al and machine learning specialisation
- 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)