

ROK JANKOVIC

PROFESSIONAL EXPERIENCE

SBERBANK EUROPE AG RISK INTERN

VIENNA, AUSTRIA
MARCH, 2020- MARCH, 2021

Sberbank Europe AG, headquartered in Vienna, is a banking group that is 100% owned by Sberbank Russia.

- Responsibilities: I was responsible for data quality checks and preparation of monthly reports.
- Further development: Completion of SAS courses.

NLB SKLADI, ASSET MANAGEMENT FINANCIAL ANALYST

LJUBLJANA, SLOVENIA
MARCH, 2018- MARCH, 2019

The company is owned by NLB d.d. and is the largest asset management firm in Slovenia with AUM around 1.3 billion EUR.

- Responsibilities: As a student analyst I had to collect and edit data for analysis purposes, prepare financial analyses for the purpose of asset management of clients and investment funds.
- Further development: VII CEE Investment conference, CFA.

EDUCATION

GRADUATE STUDIES

VIENNA, AUSTRIA
exp: JULY, 2021

MSc Quantitative finance (Applied Mathematics), WU Wien

- Member of the Student Board
- Technical skills: R, Python
- University project: Development of machine learning algorithms to predict ratings for the Austrian Central Bank
- Thesis: Comparing Supervised Learning Algorithms for Classification of Investor Sentiment

UNDERGRADUATE EXCHANGE

BELGIUM, LEUVEN

Exchange semester, KU Leuven

- Relevant course work: Financial statement analysis, Political business strategy, Development economics
- University project: CFA Research challenge (Annual global competition)
- Technical skills: Bloomberg, Thomson Reuters, SQL

UNDERGRADUATE STUDIES

LJUBLJANA, SLOVENIA

BSc Economics, SEB University of Ljubljana

- Activities: Macroeconomics tutor
- Relevant Coursework: Macroeconomics, Microeconomics, Mathematics for Economics
- Technical Skills: Excel, Stata

PROJECT WORK

- Data for Good (Data science team project - 2nd place for Data Visualization)
- Estimation of Real Estate Prices (6th place Kaggle project, WU Vienna)
- Development of machine learning algorithms to predict ratings for the Austrian Central Bank (WU Vienna)
- Yield Curve Estimation: McCulloch cubic spline, Svensson (WU Vienna)
- CFA Research challenge (KU Leuven)

ADDITIONAL INFORMATION

Technical Training: R, Python, SAS, Excel, Word, Powerpoint, LaTeX, Machine Learning, Data Visualization

Languages: Slovenian (native), English (fluent), Croatian (fluent), German (conversational), French (conversational)