Hubert Mrugala

Seemattweg 4 – 6315 Oberageri
+41 79 537 2345 • hubert.mrugala@uzh.ch • www.hmrug.com
hmrug • hmrug • hmrug99

Education

University of Zurich **Zurich**
Master of Arts, Banking and Finance, GPA – 5.0/6.0 *2019–present*
Coursework included: Doctoral Colloquium in Corporate Finance, Monetary Policy Seminar, Business Cycle Seminar, Bank Treasury Management, History of Monetary Policy 1660-1940, Applied Credit Risk Modeling.

Aalborg University **Aalborg**
Mobility Studies in Denmark, Economics and Business Administration, *2017–2018*
Final dissertation: Organization theory and Scientific methods.

University of Warsaw **Warsaw**
Licentiate, Financial Management and Accounting, GPA – 4.5/5.0 *2015–2018*
Graduation thesis: Valuation and fundamental analysis of Barclays PLC (in Polish).

Languages

Polish: Native

English: Proficient

Chinese: Proficient (speaking)

German: Elementary

Technical skills

Statistics: Risk measures (VaR, ES), Dependencies (DCC, Copulas, Cholesky decomposition), MC simulations, Network analysis

Econometrics: OLS, 2-Stage OLS regressions

Time Series Analysis: Detrending, AR, VAR, GARCH models

Credit Risk Analysis: Merton structural model, Lending value modeling, Balance sheet analysis

Coding: Python, Bash, LaTeX

Projects

- Economic Fluctuations in the Interwar US: VAR Application in the AS-AD Framework [*link*]
- Modeling Lending Values for Swiss Blue-Chip Stocks [*link*]
- Nowcasting with PMIs
- What expains Interest Rate Swaps
- more on hmrug.com

References

- Prof. Dr. Ulrich Woitek (University of Zurich)
- Dr. hab. Jakub Gorka (University of Warsaw)

All available upon request.