# Bálint Hollósy

# Experience

#### 2019–Present **Data Scientist**, VODAFONE.

End-to-end machine learning development, project management.

- Providing ML and advanced analytics solutions for different business problems
- Mentoring and coordinating the work of junior colleagues

#### 2018–2019 Senior Consultant | Data Science & Quantitative Risk, Deloitte.

Worked on various projects regarding data analytics and credit risk including model validation, model development, data visualization.

- Credit risk default model development and model validation (PD, LGD, EAD and Macroeconomic models)
- o Development of statistical and machine learning models for the purposes of customer value management
- Development of automated reporting and data visualization tools for financial analytics

### 2016–2018 Portfolio Risk & Stress Testing Intern, MORGAN STANLEY.

Involved in the development of complex stress testing tools and communication of results to senior audiences.

- Stress Testing Framework Development: Implementation of macroeconomic scenarios leveraging various data sources and systems
- Market and Credit risk model development
- o Development of data visualization and reporting tools for internal and regulatory purposes

#### 2015–2015 Quantitative Research Intern, HÉTFA RESEARCH CENTER.

Performed economic and econometric analysis for a hungarian reserach company.

- Quantitative evaluation of the Youth Employment Initiative in Hungary (Project of the European Commission)
- Macroeconomic and statistical analysis, documentation

#### 2014–2015 Data Analyst Intern, Telekom Hungary.

Involved in reporting and analytics within Department of Business Customer Service Development.

- Data analytics and report automatisation (ad-hoc and regular), KPI development
- Providing data-driven decision support regarding compensation system and sales

## Education

#### 2015–2018 MA, International Economics and Business, Corvinus University of Budapest.

- Thesis: Machine Learning Applications in Business Analytics
- Main subjects: International Economics, Advanced Macroeconomics, Quantitative Finance, Multivariate Statistics
- Teaching Assistant in Macroeconomics

#### 2016–2017 MSc, Survey Statistics, Eötvös Loránd University.

- Completed half of the credits
- o Main subjects: Mathematical Statistics, Calculus, Probability Theory, R Programming

#### 2012–2015 BA, Sociology, Corvinus University of Budapest.

- Thesis: Impact of Political Attitudes on EU Policy Preferences among MPs
- Main subjects: Quantitative Research Methodology, Data Analysis, SPSS, Statistics, Economic Sociology, **Economics**

# Computer skills

Python, R, SQL, PowerBI, Tableau, GCP, MS Excel, VBA, QGIS, SPSS, LATEX

# Languages

Hungarian Native

English Proficient, Cambridge Advanced Level Language Exam (C1)

French Basic