Bálint Hollósy

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Experience

2021–Present   **AVP, Data Science Team Lead**, MORGAN STANLEY.

End-to-end machine learning development, team leadership.
- Leading a team of 4 data scientists and analysts
- Supporting Wealth Management to offer data-driven investment advices using recommendation systems and other ML solutions

2019–2021   **Data Scientist**, VODAFONE.

End-to-end machine learning development, project management.
- Providing ML solutions to support cross-sell efforts, fraud prevention, digital analytics, geospatial analytics, campaign management
- Participated in a global initiative to help the fight against COVID-19 with mobility analytics and modeling
- Mentoring and coordinating the work of junior colleagues

2018–2019   **Senior Consultant | Data Science & Quantitative Risk**, DELOITTE.

Worked on data analytics and credit risk projects including model validation, model development, data visualization.
- Credit risk default model development and model validation (PD, LGD, EAD and Macroeconomic models)
- 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 Analyst**, MORGAN STANLEY.

Development of complex stress testing tools and communication of results to senior audiences.
- Implementation of macroeconomic scenarios leveraging various data sources and systems
- Market and Credit risk model development
- Development of data visualization and reporting tools for internal and regulatory purposes

2014–2015   **Data Analyst Intern**, TELEKOM HUNGARY.

Reporting and analytics for 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
- 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

Technical skills

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

Languages

Hungarian   Native

English   Proficient, *Cambridge Advanced Level Language Exam (C1)*