János Szentistványi

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Education

2024 – 2026 | **Universitat Autònoma de Barcelona, Facultat d'Economia i Empresa**
MRes of International Doctorate in Economic Analysis [IDEA]
with BSE–UAB IDEA PhD Track Scholarship

2022 – 2024 | **John von Neumann University, Faculty of Economics**
Budapest, Hungary
MSc Program of the Central Bank of Hungary [MNB]

2021 – 2022 | **Eötvös Loránd University, Faculty of Science**
Budapest, Hungary
BSc in Mathematics
Completed one year before continuing my studies in economics

2018 – 2022 | **Eötvös Loránd University, Faculty of Social Sciences**
Budapest, Hungary
BSc in Applied Economics [ELTECON]
Fully taught in English

Research and Professional Experience

2024 – | **Centre for Economic and Regional Studies**
Databank – Budapest, Hungary
Part-time, remote
Preparing microdata from the Hungarian Central Statistical Office
and other agencies for research purposes

2021 – 2024 | **Morgan Stanley**
Model Risk Management – Budapest, Hungary
Part-time Intern
Model Risk Team: IRB and liquidity stress test models

2020 – 2024 | **Centre for Economic and Regional Studies**
Institute of Economics – Budapest, Hungary
Formerly part of the Hungarian Academy of Sciences
Research Assistant
Projects: 1) firm product range, productivity, exports, imports with László Halpern;
2) firm-level supply chain network with Márta Bisztray

Programming Experience

R | *Econometrics, data wrangling, visualization*
and methods of network science

STATA | *Data analysis, cross-sectional and panel econometrics*
on firm-level microdata (Prodcom, VAT)

MATLAB | *Econometrics, structural VARs, Bayesian statistics,*
numerical optimization and symbolic math

Research Activities and Workshops

2024 | **Presentation at the Hungarian Society of Economics (MKE) Annual Conference**
Topic: Identification of sectoral shocks using large Bayesian VARs

2023 | **Summer School – Barcelona School of Economics**
Two week-long courses on advanced time-series econometrics with macroeconomic applications:
1) Luca Gambetti [UAB–BSE],
2) Gabriel Perez-Quirós [Bank of Spain]

2022 – 2023 | **MNB Talent Program**
Conferences, workshops on economics

2022 | **Presentation at the Hungarian Society of Economics (MKE) Annual Conference**
Topic: Financial networks, European Debt Crisis, event study methods

2020 – 2021 | **Empirical Finance Research Program – Corvinus University of Budapest**
Supervisor: Milán Csaba Badics
Topic: Financial stability, systemic risk and network analysis

2019 – 2024 | **Széchenyi István College for Advanced Studies**
Student-organized community within Corvinus University of Budapest
Courses: institutional economics, monetary policy, macroeconomics

Awards and Grants

2024 Spring | **Conference of Scientific Students' Associations - 2nd prize**
John von Neumann University – MNB Institute, Micro- and Macroeconomics Section
Supervisor: Gergely Gánics
Topic: Identification of sectoral supply shocks using large Bayesian VARs
[MSc Thesis]

2023 Spring | **Conference of Scientific Students' Associations - 1st prize**
John von Neumann University – MNB Institute, Micro- and Macroeconomics Section
Supervisor: Olivér Nagy
Topic: Event study on Russia–Ukraine war, network of agricultural companies,
measuring firms' exposure to Ukrainian and Russian markets

2021 Spring | **Conference of Scientific Students' Associations - 2nd prize**
Corvinus University of Budapest, Applied Econometrics Section
Supervisor: Milán Csaba Badics
Topic: Financial networks, minimum spanning trees of graphs
[BSc Thesis]

2020 – 2021 | **MNB Excellence Scholarship**
Based on academic merit – 10 months

2020 Fall | **Conference of Scientific Students' Associations - Morgan Stanley Award**
Eötvös Loránd University, Faculty of Social Sciences
Supervisor: Milán Csaba Badics
Topic: Financial networks

2020 Spring | **Conference of Scientific Students' Associations - Honorable Mention**
Eötvös Loránd University, Faculty of Social Sciences
Supervisor: Balázs Vonnák
Topic: Foreign currency loans in Hungary