KRISTOF MATOLCSY

https://kmatolcsy.github.io/

CONTACTS



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in /kmatolcsy

SKILLS

Core competencies

Python JavaScript SQL

HTML+CSS Git

Frameworks

NumPy Pandas Flask

scikit-learn

ReactJS

AWARDS

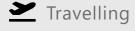
Derivatives Modelling Laboratory, 2016 & 2017

Won 2nd and 3rd place in two consecutive national derivative modelling contest sponsored by i.a. MSCI and Morgan Stanley.

PASSIONS







EXPERIENCE

Quantitative Risk Analyst

2017 - Present

ING Bank, Model Risk Management

Amsterdam

Responsible for carrying out project-based independent assessment of market risk and counterparty credit risk models in line with the relevant regulatory standards, notably:

- Assess the model's conceptual soundness and identify areas for improvement
- Challenge the model assumptions, mathematical formulation, and implementation
- Manage interaction with stakeholders (model developers, business owners and audit)
- Contribute to the team's governing policy, Python code base and automation efforts

Customer Insight Analyst Intern

2014 - 2015

CIB Bank, Customer Relationship Management

Budapest

Applying statistical tools on customer, transactional and behavioural data to:

- Provide recommendations and customer segmentation for marketing campaigns
- Analyse results of marketing campaigns and other sales activities
- Support business decisions and identify business opportunities

EDUCATION

MSc, Actuarial and Financial Mathematics

2015 - 2018

Corvinus University of Budapest & Eötvös Lóránd University

Budapest

- Major in Quantitative Finance
- Awarded with the Advanced Scholarship of the Hungarian National Bank
- Teaching Assistant at the Department of Finance for two terms and at the Department of Probability and Statistics for one term
- Took additional courses in Asset Pricing, Econometrics and Game Theory at University of Groningen as part of an exchange program

BSc, Mathematics

2011 - 2014

University of Debrecen

Debrecen

- Major in Applied and Business Mathematics
- Awarded with the Advanced Scholarship of the Faculty of Science and Technology
- Teaching Assistant at the Department of Analysis for two terms

CERTIFICATIONS

- Python for Data Science and Scientific Computing, WorldQuant University
- 2019

• Expert in Official Statistics, University of Sopron

2016