

Curriculum vitae

PERSONAL INFORMATION

Kristóf Menyhért

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WORK EXPERIENCE

10/2017–01/2018

Pricing Analyst

SIGNAL IDUNA Biztosító Zrt., Budapest (Hungary)

I worked on a pricing project where I built a model to calculate premium for motor and CASCO insurances. I modeled the claim-frequency and claim-severity for the portfolio of SIGNAL IDUNA Biztosító in order to check whether the current level of premium is sufficient or not. During my project I used R and build a GLM model in it to predict the premiums for every individuals.

Keywords: pricing, R, modeling, GLM, predict, premium

07/2015–06/2017

Assistant Risk Manager

SIGNAL IDUNA Biztosító Zrt., Budapest (Hungary)

I worked as an assistant risk manager for SIGNAL IDUNA Biztosító Zrt. My responsibilities included: dealing with risk-related tasks, updating the risk inventory of the company, and then reporting the results to the Hungarian and German management. Besides this, I also take part in writing and coordinating the ORSA (Own Risk and Solvency Assessment) report.

I was one of the key people responsible for the Solvency II. data reporting process of the company which was made obligatory by the European Union and developed by EIOPA. I was involved in the coordination of the introduction process, helped audits and developed solutions to ease the data reporting based on the standards of the Solvency II.

Therefore, the above-mentioned duties required the understanding of the workflow of an insurance company, regarding the area of risk management, accounting, data reporting and some actuarial work.

07/2012–07/2014

Controlling Assistant

StreamNet Kft., Budapest (Hungary)

My task was to create excel macros to ease the controlling and sales workflow. Also, I was involved in the weekly sales report, which was based on my reporting tasks.

EDUCATION AND TRAINING

2017 –

MSc in Business Analytics

Central European University, Budapest (Hungary)

This interdisciplinary master program was one of the first degree programs launched in the field of Business Analytics in Europe. Unlike other analytics-oriented programs, CEU's MSc in Business Analytics offers a full spectrum of skills and knowledge necessary for business analysts to create value from Big Data and other sources of quantitative information while also providing key management, economic insights and approaches needed for data to become an effective business asset.

For further information please visit: <http://business.ceu.edu/msc-in-business-analytics>

2011–2015

BA Degree: Economist

Eötvös Loránd University, Budapest (Hungary)

Faculty: Applied Economics

Main subjects: Micro and Macro Economics, Econometrics, Statistics, Analysis, Probability Theory, Accounting and Finance, International Economics, Banking and Financing, Business Economics
Other Subjects: Real Estate and City Economics, Education Economics, Macrostatistics, Development Economics

Thesis: Overshooting model and its empirical analysis.

In my thesis, firstly I demonstrate the overshooting model of Dornbusch in detail. Then I present some empirical tests based on the literature about the overshooting model. Finally, I carry out a test myself on the EUR/HUF spot and future exchange rates movements to see whether my own test is supporting the theory or not.

2004–2011

Secondary School

Alternatív Közgazdasági Gimnázium, Budapest (Hungary)

PERSONAL SKILLS

Mother tongue(s) Hungarian

Other language(s)

	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	C1	C1	C1	C1	C1
IELTS					
Spanish	A2	A2	A2	A2	A2

Levels: A1 and A2: Basic user - B1 and B2: Independent user - C1 and C2: Proficient user
Common European Framework of Reference for Languages

Digital competence

SELF-ASSESSMENT				
Information processing	Communication	Content creation	Safety	Problem solving
Proficient user	Proficient user	Independent user	Proficient user	Proficient user

Digital competences - Self-assessment grid

Statistical and Analysing Software: R, Python, Stata, Eviews, Matlab, Geoda, Gephi, **Tableau**

Office Software: MS Word, MS Excel (+VBA), MS Powerpoint, MS Outlook, Google Documents

Presenting Software: Prezi, Piktochart, Infogram

Others: Mapinfo, Geogebra