Dipl.-Ing. Martin Schmidt

Curriculum Vitæ

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PERSONAL OVERVIEW

- **Date of Birth:** December 31, 1992
- **Nationality:** Austria
- **Period of notice:** 3 months (mid and end of month)

I studied financial and actuarial mathematics at the Vienna University of Technology and have been working as a Credit Risk Manager in the banking sector in Austria for more than 3 years, where I use my profound quantitative/programming skills in a profitable way for the benefit of my company. My quick comprehension and high willingness to learn characterize me as a person.

WORK EXPERIENCE

Credit Risk Manager (full-time)
ING in Austria

📅 July 2016 – Ongoing   📍 Vienna, Austria

Financial Risk Management

- Development and validation of retail risk models and scorecards in SAS and Python using advanced statistical methods
- Execution of scenario-based simulations for various test & learn business experiments (e.g. Preapproved Loans and Early Collections customer segmentation)
- Led the development of automated reporting from internal databases in the financial and non-financial risk area via SAS/SQL and VBA from scratch
- Backtesting of external rating models (CRIF, KSV, Credify)
- Member of the local Credit Risk Committee

ACADEMIC EDUCATION

MSc Financial- and Actuarial Mathematics
Vienna University of Technology

📅 March 2016 – March 2019

- Passed with distinction
- Diploma Thesis: Aggregation of Integer-Valued Risks with Copula-Induced Dependency Structure – nominated for the AVÖ-price in 2020

BSc Financial- and Actuarial Mathematics
Vienna University of Technology

📅 October 2012 – March 2016

- Bachelor Thesis: Standard Formula for the Calculation of the Solvency Capital Requirement under Solvency II

PROFESSIONAL TRAINING
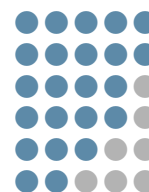
Financial Risk Managment

- Development of PD and LGD/EAD models (Risk Research)
- Building better Scorecards (ScorePlus)
- PRM Certification (ongoing, started in July 2019)

Programming & Data Science

- Programming in C/C++/Matlab/R/VBA (Vienna University of Technology)
- SAS E-Learnings (SAS Programming 1-3, SAS Macro Language 1-2, Predictive Modelling, SQL)
- Machine Learning Methods and Data Analytics in Risk and Insurance (Vienna University of Technology)
- edX Micromaster in Data Science (ongoing, started in July 2019)

PROGRAMMING SKILLS

SAS Base ●●●●●
SQL ●●●●●
R ●●●●○
Python ●●●●○
VBA ●●●○○
C, C++ ●●○○○

LANGUAGES

German ●●●●●
English ●●●●○

MISCELLANEOUS

Winner of the 2nd DSI Data Science Hackathon

- 1st place in 'Data Insights'
- 2nd place in 'Model Performance'

INTERESTS

Machine-Learning methods, learning/advancing of programming languages, playing/watching football