






# Oliver Doktor

## Data Scientist

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### Aim

Conducting and presenting in-depth, impactful analyses with cutting edge statistical tools including wide variety of machine learning models. Provide clever solution to complex problems. Working in an innovative environment to make significant contribution to success. Network with colleagues from both analytical and business side to expand my horizon and improve myself even further.

### Hard skills

- Data analysis
- Data Visualization
- Machine Learning
- Data Cleaning
- Natural Language Processing
- Time Series analysis
- Data mining
- Agile project management

### Soft Skills

- Fast learning
- Communication
- Stress management
- Composure
- Teamwork
- Attention to detail
- Lean thinking
- Presentation
- System approach

### Languages

- English
- Hungarian
- Russian

### Work Experience

- 2018- Market Risk Analyst Morgan Stanley**  
Currently leading a small team, responsible for Market Risk RWA calculation on firm wide portfolio, conducting data analyses on Big Data to advise trading desks. Fine tuned our VaR model using regression and ML, saving 10-15% of calculation time. I cut the upcoming capital charge by \$10B by clearing and enriching data. On top of this, I designed UX workflow for FRTB analytics application, which ultimately won [Banking Tech Award in RegTech](#) category in 2020.
- 2015-2018 Financial Planner Morgan Stanley**  
Constructed financial plans and forecasts. Used data analysis to help management identify saving opportunities. Automated and streamlined expense forecasting processes by introducing Python and VBA, saving 10-16 hours monthly.
- 2013-2015 Real estate agent Katkoing**  
Managed foreign clients and advertisements. Developed presentation and sales skills paralel to my studies.

### Coding & Software Skills

Python, VBA, SQL, PySpark, Matlab, Eviews, SPSS, MS Office

### Education

- 2014-2016 Corvinus University Budapest**  
Master's Degree in Economy analysis      Qualifications: Excellent  
Courses: Econometrics, Modelling, Finance
- 2010-2014 Eötvös Loránd University Budapest**  
Bachelor's Degree in Applied Economics      Qualifications: Excellent  
Courses: Economics, Statistics, Probability Theory, Algebra

### Academic Research History

- 2013-2014 Various medical studies Published study**  
Co-operated as statistician to several small-scale medical studies and theses, some published in hungarian medical journals.
- 2016 Illegal downloading in the music industry - Positive effects of piracy Master Thesis**  
Explored positive effects of piracy trough mechanisms similar to free marketing. Gathered data and constructed persuasive statistical evidence. Built a specified theoretical model showing how piracy can be net positive for publishers on certain assumptions.

