Pola Parol

EDUCATION

- **2022 - 2024**

  Master's degree

  UNIVERSITY OF WARSAW
  - Faculty of Economic Science
  - Data Science and Business Analytics [in English]
  - Associate in Students Sports Association of Warsaw University

- **2019 - 2022**

  Bachelor degree

  UNIVERSITY OF WARSAW
  - Faculty of Economic Science
  - Computer Science and Econometrics [in Polish]

KNOLEDGE & SKILLS

- R
- MS Office
- Python
- SQL
- English - B2 (certificate from 2019)

- Ability to work under time pressure
- Ability to work in a team
- I like new challenges
- Fast learner

EXPERIENCE

- **TRAINEESHIP 05.2021 - 09.2021,**

  Front developer

  PAJTON
  - Programming website for chess team tournaments
  - HTML, CSS

- **INTERNSHIP 06.2023 - 08.2023**

  Quantative Risk Analyst

  CITI
  - Validating cross-asset models
  - Assessing model performance, validation reports
  - Python, MS Office

- **RISK ANALYST PROGRAM 07.2024 - NOW**

  Quantative Risk Analyst

  CITI
  - Market Risk Analytics
  - VaR; CGML SVaR for stress windows
  - Python, MS Office

PROJECTS

R

ECONOMETRIC MODEL   "Factors affecting human body weight"

- Investigated the influence of various factors on body weight using data from a completed survey
- Used statistical tests examining the quality of the data
- Built an econometric model that allowed to verify the research hypotheses

R

TIMES SERIES ANALYSIS 2 projects:"PLN to USD exchange rate" & number of nights in tourist accommodation in Poland.

- Decomposed the seasonal and non-seasonal series and carrying out appropriate tests
- Determined the missing elements of the ARIMA and SARIMA models, respectively
- Used methods such as: ACF and PACF correlograms, AIC BIC values
- Compared the ARIMA model results obtained by the extrapolation models
- The prediction of the extrapolation model was made using the Holt-Winters model and the EWMA model

Python, Flask, SQL, html

WEB APPLICATION   Chess website with chess statistics and chessboard to view games (team project)

R

UNSUPERIVSED LEARNING 3 projects: Clustering, Dimension Reduction, Association Rules

HOBBY & AWARDS

- Women Fide Master Chess Title
- Chess instructor and chess arbiter
- 2nd place at individual Polish Women's Championships up to 20 years old in 2020
- Rector's scholarship for the best students