Martin Stancsics

Education

2019–2024	**PhD in Economics**, *Universität Zürich*
2014–2016	**MA in Economics**, *Central European University*, Budapest
2012–2016	**Member**, *Heller Farkas College of Advanced Financial Studies*
Spring 2014	**Exchange semester**, *University of Amsterdam*
2011–2014	**BSs in Economics**, *Corvinus University of Budapest*, Economic and Financial Mathematical Analysis

Working experience

2024–	**Data scientist**, *Quantco*, Zürich
	Working on Quantco's next generation insurance pricing platform.
2023	**Data science intern**, *Quantco*, Zürich
	Worked on improving Quantco's open source Python package for estimating generalized linear models (glum). Added a formula interface, flexible Wald tests, and other quality-of-life features. Refactored the package serving as its backend (tabmat) to have a more consistent interface. My work during this internship forms the basis of the glum v3 and tabmat v4 releases.
2018–2019	**Analyst**, *National Bank of Hungary*, Directorate Financial Analysis
	Constructed an IFRS9-compliant model of credit risk for the stress-test of the financial system. Estimated a disequilibrium model of financial constraints. Worked on modeling the effect of EU subsidies on financial constraints.
2016–2018	**Junior analyst**, *National Bank of Hungary*, Directorate Financial Analysis
	Estimated the efficacy and effectiveness of EU subsidies. Estimated and ran satellite models for the stress-test of the financial system.
Summers of 2014, 2015	**Intern**, *National Bank of Hungary*, Directorate Financial Analysis
	Enhanced a survival model for the probability of default of residential loans with estimate for loan recovery.

Teaching

Lecturer	Programming Practices for Research Students (PhD) | Scientific Python | Introduction to Matlab | Overview of Macroeconomics
	Universität Zürich, Heller Farkas College for Advanced Financial Studies
Teaching Assistant	Advanced Microeconomics II (MA) | Behavioral Finance (BA) | Analysis I–II (BA) | Algebra I–II (BA)
	Universität Zürich, Corvinus University of Budapest

Selected publications

2021 Credit constrained firms and government subsidies: evidence from a European Union program, *with Eszter Balogh, Adám Banai, Tirupam Goel, Péter Lang, Előd Takáts, Álmos Telegdy*
BIS Working Papers 984 / MNB Working Papers 2021/5

2020 Unfolding the hidden structure of the Hungarian multi-layer firm network, *with András Borsos*
MNB Occasional Papers 139

2020 Waste of money or growth opportunity: The causal effect of EU subsidies on Hungarian SMEs, *with Ádám Banai, Péter Lang, Gábor Nagy*
Economic Systems vol. 44 (1), 100742

2016 Interest rates and asset distributions of naive hyperbolic discounters
Central European University MA Thesis

Conferences

2023 Hybrid platforms and bargaining
Swiss IO day

2018 Identifying credit-constrained firms using a disequilibrium model
Financial Stability Christmas Seminar

2018 Visualizing public transport using Python
Budapest BI Forum

2017 Estimating the effect of EU subsidies on Hungarian SMEs
Financial Stability Christmas Seminar

Computer skills

Languages	Python, R, Stata, Matlab, SQL (basics), Rust (basics), Haskell (basics)
Markup and rel.	Latex, Markdown, Quarto, Jupyter, HTML, CSS (basics)
Data tools	dplyr, data.table, pandas, sqlite
Econometrics	base R, lfe, statsmodels
Data viz	ggplot2, matplotlib, seaborn, altair, vega-lite, bokeh, datashader
ML and NLP	sklearn, keras (basics), nltk, spacy (basics), gensim (basics)
Workflow	Git, Snakemake, conda, virtualenv, Renv (basics), Docker
Webscraping	requests, selenium, beautifulsoup4
Command line	bash, powershell (basics), cmd (basics), ssh
Web dev	flask (basics), jekyll, nginx (basics)

32 Zwickystrasse – Wallisellen 8304 – Switzerland
+41 78 406 9377 • *martin.stancsics@gmail.com*
stanmart.github.io • *stanmart* • *stanmart*
2/3

Awards and Scholarships

2019	**UBS Center Scholarship** Universität Zürich
2015–2016	**Peter Hangartner Fellowship	Outstanding Academic Achievement Award	Outstanding MA Thesis Award** Central European University
2014	**Department's Award for Outstanding Achievement** Corvinus University of Budapest

Selected courses

Universität Zürich	Field Experiments, Behavioral Economics, Neuroeconomic Foundations of Decision Making
ETH Zurich	Data Science for Judicial Decision-Making, NLP for Law and Political Economy
Central European University	Industrial Organization, Network Science, Agent-based Models, Empirical Industrial Organization
University of Crete	Econometrics of Duration Data with Macroeconomic Applications Advanced Summer School in Economics and Econometrics
Technical University of Madrid (UPM)	Bayesian Inference, Support Vector Machines and Regularized Learning Advanced Statistics and Data Mining Summer School

Languages

Mother tongue	Hungarian
Full professional	English
Basic	German

Research interests

- Industrial organization
- Behavioral economics
- Machine learning
- Cooperative game theory
- Unstructured bargaining
- Natural Language Processing