Martin Stancsics

Education

2019– **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

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

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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

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 (basics), keras (basics), nltk, spacy (basics), gensim (basics)
Workflow	Git, Snakemake, conda, virtualenv, Renv (basics), Docker, Singularity (basics)
Webscraping	requests, selenium, beautifulsoup4
Command line	bash, powershell (basics), cmd (basics), ssh
Web dev	flask (basics), jekyll, nginx (basics), bokeh server (basics)

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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
- Ultimatum games with groups
- Natural Language Processing

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