

PETER HERMANN

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DATA SCIENTIST | ARTIFICIAL INTELLIGENCE

WORK EXPERIENCE

Risk modeller| Fundamenta Housing Savings Bank Oct 2022 - Aug 2024

- Built and maintained data-driven models for credit risk analysis, ensuring compliance with regulatory frameworks such as IFRS 9, IRB, and EBA.
- Optimized R and Python pipelines to automate data processing and reporting workflows, improving efficiency and accuracy.

Risk analyst | Morgan Stanley Oct 2021 - Aug 2022

- Developed an internal knowledge base to streamline team processes and improve access to key data resources.
- Assisted in the redesign of the internal database, enhancing data accessibility and usability for reporting and analysis.

SKILLS

- **Python:** Pandas, NumPy, SciPy, scikit-learn, TensorFlow, PyTorch
- **R:** dplyr, tidyr, data.table
- **SQL:** Data extraction, manipulation, relational databases
- **Data Visualization:** Matplotlib, Seaborn, ggplot2
- **Version Control:** Git, Agile practices
- **Machine Learning:** Supervised/unsupervised algorithms, deployment
- Strong problem-solving and analytical mindset
- Continuous learner, staying updated with the latest trends in AI

EDUCATION

MSc Computer Science | Eötvös Loránd University, Hungary Sept 2023 - ongoing

- AI and machine learning specialisation
- Erasmus Exchange Program at Humboldt University, Germany

BSc Mathematics | University of Szeged, Hungary Sept 2019 - Jun 2022

- Minor in Economics
- Thesis in Approximation of risk measures by recursion

ADDITIONAL INFORMATION

- **Languages:** English (Fluent), Hungarian(Native)
- **Awards:** Best Employee of the Risk Management Division (2023)