

László Varga

applied mathematician, economist



Personal data

Date & place of birth: 16 January 1983, Sopron

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Professional experience

- 2022 –** Citi, Markets Quantitative Analysis
Position: **vice president**
Tasks: testing and developing commodity pricing and CVA models
- 2019 – 2022** Morgan Stanley, Risk Management, Model Risk Management
Position: **associate** (2019–2020), **vice president** (2021–2023) – **model reviewer**
Tasks: reviewing and testing commodity pricing models, leading the local team
- 2017 – 2019** Morgan Stanley, Risk Management, Risk Analytics
Position: **associate – quantitative risk analyst (model developer)**
Tasks: developing, maintaining and monitoring credit risk models, stress testing
- 2012 –** Eötvös Loránd Univ.; Faculty of Science; Dep. of Probability Theory and Statistics
Position: **lecturer**, assistant lecturer (4 years), assistant research fellow (1 year)
Tasks: conducting research in theoretical and applied statistics; teaching probability and statistics at different levels; supervising theses; mentoring
- 2012 – 2016** Educational Authority; Project Managership
Position: **statistician general expert**
Tasks: solving mathematical and statistical problems related to EU tenders – conducting research, modelling, analysing data, reviewing
- 2013 – 2014** Budapest Business School
Tasks: visiting lecturer – teaching statistics in Hungarian and German

Education

- 2018** **PhD**, Thesis title: *Bootstrap methods and their applications*
- 2009 – 2012** Eötvös Loránd University; Faculty of Science; Doctoral School of Mathematics
Specialization: **applied mathematics**
- 2004 – 2009** Eötvös Loránd University; Faculty of Science
Applied mathematician, actuary and mathematical economy specialization
- 2001 – 2006** Corvinus University of Budapest; Faculty of Business Administration
Economist, logistics and supply chain management specialization

Languages

English: advanced **German:** intermediate

Computer skills

Microsoft Office, LaTeX

Programming: **R**, Python, Git, C++, Matlab, C++

Interests, hobbies

teaching maths and supervising theses, baking cakes, swimming, running

Budapest, 1st March 2024