Marcell Molnár

MSc Financial Mathematical Analysis | Risk & Quantitative Research

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LinkedIn Profile
Website

EXPERIENCE

Risk Model Validator — OTP Group
2025 June– 2026 May

- Built a customizable, automated Time Series Validator tool in Python
- Co-developed Group Level Non-Credit Risk Model Validation & Development Regulations
- Validated Credit, Market, and Liquidity Risk Models

Teaching Assistant — Corvinus University of Budapest
2024 February – 2025 June

- Courses: Econometrics, Time-Series Analysis, Statistics

RESEARCH

Resilience and Urban Dynamics of Budapest's Public Transport Network

Methods: GTFS-Based Network Accessibility Analysis · Graph-Based Urban Accessibility Analysis

A Spatiotemporal Analysis of Educational Frameworks Across the EU

Methods: Spatial Panel Modelling · Spatial Autocorrelation · Machine Learning

A Bayesian Dirichlet Approach to Uncertainty Quantification in Multiparty Election Polling

Methods: Bayesian Hierarchical MCMC with Stan

PROFESSIONAL ACTIVITIES

Vice President of Finance & Corporate Relations
FAKT College for Advanced Studies
2025 July – 2026 June

- Oversaw organization-wide annual financial planning and budgeting
- Organized competitions and lectures; led two teams of 10–15 members

Competitions

- **I. GEM × Morgan Stanley Statistics Competition 2025 — 2nd Place**

EDUCATION

Corvinus University of Budapest
MSc Economic and Financial Mathematical Analysis
2023 – 2028 (expected)

Relevant Courses

Quantitative Finance · Time-Series Analysis · Econometrics · Deep Learning & Neural Networks · Algorithm Theory · Macroeconomics · Probability Theory · Linear Algebra · Statistics · Empirical Analysis

TECHNICAL SKILLS

Primary Languages
Python · R

Other Tools
SQL · VBA · C++ · Tableau · Stan (MCMC)

Domains
Risk Modelling · Statistical Inference · Time-Series · Bayesian Methods · Network Analysis · Spatial Econometrics · Machine Learning

LANGUAGES

English C1 – Advanced
German B2 – Upper-Intermediate
Hungarian Native

CORE COMPETENCIES

- Analytical thinking & quantitative problem-solving
- Leadership and cross-functional team management
- Research design and scientific communication