BALÁZS VARGA

Quant Analyst
OTP Fund Management Pte. Ltd.

Ph.D. Candidate
Corvinus University of Budapest
Dept. of Mathematical Economics and Economic Analysis

Personal

● Born	Dunajská Streda, Slovakia, 17th September 1982
● Languages	Hungarian (native), English (fluent) German (less fluent), Slovak (written)
● Interests	financial econometrics, statistics, trading strategies, market efficiency state space models, control theory
● Hobbies	long distance hiking, mountaineering, playing drums

Career

● 1995 – 2000	"Fazekas Mihály" High School, Budapest specialized mathematics class
● 2000 – 2005	Corvinus Univ. of Budapest (BCE), Economics degree major: financial analyst and risk management minor: mathematical economics and economic analysis thesis: econometric analysis of energy exchange prices
● 2003 – 2010	Budapest Univ. of Technology and Econ. (BME), Transport Engineering degree major & minor: air traffic systems thesis: UAV track control system graduated at Computer and Automation Research Inst., Hungarian Academy of Sciences
● 2005 – (2014)	Corvinus Univ. of Budapest, Economics Ph.D. Ph.D. candidate, supervisor: Zsolt Darvas (BRUEGEL / Brussels, IE HAS, BCE) topic: time-varying parameter models & applications
● 2008 –	OTP Fund Management Pte. Ltd. portfolio allocation and trading strategy research

Research / Publications / Teaching / Other

● Research	Time-varying parameter models & economic / financial applications
● Selected papers	Inflation persistence in Central and Eastern European countries Zsolt Darvas – Balázs Varga (2013) Time Varying NAIRU Estimates in Central Europe Balázs Varga (2013) Uncovering Time-Varying Parameters with the Kalman-filter and the Flexible Least Squares: a Monte Carlo Study Zsolt Darvas – Balázs Varga (2012)
● Teaching	M.Sc. & Ph.D. Courses at BCE time series analysis, cross-section & panel econometrics, microeconomics
● Programming	C, Excel VBA, Matlab & Simulink, Gauss, EViews, AmiBroker