



# Martin Stancsics

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## 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

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## Working experience

- 2023 **Data science intern**, *Quantco, Zürich*  
Worked on improving Quantco's open source Python package for estimating generalized linear models (glum). Added a formula interface, flexible Wald tests, and other quality-of-life features. Refactored the package serving as its backend (tabmat) to have a more consistent interface. My work during this internship forms the basis of the glum v3 and tabmat v4 releases.
- 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.

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## 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*

32 Zwickystrasse – Wallisellen 8304 – Switzerland

📞 +41 78 406 9377 • ✉ [martin.stancsics@gmail.com](mailto:martin.stancsics@gmail.com)  
🌐 [stanmart.github.io](https://stanmart.github.io) • 🌐 [stanmart](https://stanmart) • **in** [stanmart](https://stanmart)

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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 Adám 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

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## Conferences

- 2023 Hybrid platforms and bargaining  
Swiss IO day
- 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

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

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## 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

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## Languages

- Mother tongue Hungarian
- Full professional English
- Basic German

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## Research interests

- Industrial organization
- Behavioral economics
- Machine learning
- Cooperative game theory
- Unstructured bargaining
- Natural Language Processing