

Miklós Vázsonyi

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Nationality: Hungarian	Date of birth: 18 October 1978

Education

2005/2006 2nd term	Sacred Heart University: Luxembourg, Luxembourg (Prof. Alfred Steinherr) <ul style="list-style-type: none"> - Early crisis detection and regional financial monitoring and surveillance system research; Monetary and financial integration in East Asia.
2005/2006 1st term	Hermes European Center of Excellence on Computational Finance and Economics: Nicosia, Cyprus (Prof. Hercules Vladimirov) <ul style="list-style-type: none"> - Probabilistic neural network based financial portfolio scenario generation - Data analysis with empirical density forecast and stochastic programming - Finalizing PhD thesis in textmining and portfolio management (effects of news on financial products measured by semantical news analysis).
2004/2005	Fulbright Scholar at Carnegie Mellon University (Tepper School of Business and School of Computer Science – Center for Automated Learning and Discovery), Pittsburgh, PA USA (Prof. Alan Montgomery, Prof. William W. Cohen) <ul style="list-style-type: none"> - text mining methods, spectral and probability information retrieval - neural networks, support vector machines and Bayesian networks - expert system development, datamining.
From 2002, currently	Budapest University of Technology and Economics Engineering and Management PhD. School: Full-time Course Major: Knowledge Based Decision Support, Text Mining, Bank Risk Management Leader of Text Mining Research Group (http://www.itm.bme.hu/textlab).
2001-2003	Budapest University of Technology and Economics Banking Informatics Postgraduate School: Full-time Course Graduated as: MSc. in IT Engineering, Specialized in Banking.
1997-2002	Budapest University of Technology and Economics MSc. Engineering and Management: Full-time Course Major: Information and Knowledge Management Graduated as: MSc. in Engineering and Management.

Most important work experience

December 2007 – currently	CIB Bank Hungary: <ul style="list-style-type: none"> - Project manager: application-deal data consistency project (SAS, DI Studio)
November 2007 – currently	MKB Bank Hungary: <ul style="list-style-type: none"> - Project manager: interest and liquidity risk data mart development (Oracle, SAS, MQ Series, OWB); Senior IT and business consultant: Managerial accounting system (IFRS) development project (SAS, SAS BI).
March 2006, November 2007	Raiffeisen Bank Hungary: Senior IT and business consultant, Data Warehouse and Basel II project (Oracle, DataStage): <ul style="list-style-type: none"> - Senior business consultant of Basel II and SME microscoring fields - Leader of mapping activity, subject area leader of account, contract, scoring and debt management subject areas. Member of general ledger reconciliation team. Responsible for data warehouse specifications and testing.
January 2005 – July 2005	ANSYS Inc.: (Pittsburgh,PA USA, S&P500) Research consultant: expert help system implementation: <ul style="list-style-type: none"> - document clustering, keyword generation, stemming, parsing, etc. - spectral information retrieval (with TFIDF and Fourier transform) - compact document representation with finite state automata - document vector space distance metrics.
February 2003 – September 2004	Dorsum Ltd.: Junior Development Consultant, Business Analyst (one of the biggest banking IT vendor companies of Hungary) <ul style="list-style-type: none"> - implementation of corporate banking controlling support system - development of multiproject management system - documentation of quality assurance regulations to ISO system - front-office thin-client system development for the biggest Hungarian Bank.
May 2001 – July 2002	KPMG Consulting Budapest Office: Junior Consultant (SAP, BPR, BSC) <ul style="list-style-type: none"> - SAP FI, CO, BW junior consultant; Business process reengineering project of the biggest Slovakian gas company; Balanced scorecard project of the biggest Hungarian mobile phone company

Most important professional skills

Programming languages and development environments:

Visual C++, C#, ANSI C, Fortran77, JAVA 2 SE, HTML, PHP, PowerBuilder, Visual Studio .Net, MathWorks (MatLab), PL/SQL procedural programming, SAS BASE, SAS macro, SAS BI portal, XNA.

Database management related skills:

RDBMS: MS SQL, FireBird, MySQL, PL/SQL Developer, Oracle 10g, SAS; ODBMS: db4o.

Professional user of:

OLAP tools (Cognos, Business Objects), MathWorks (Mathlab, including programming skills), NeuroSolutions, MS Office Pro (including Access, Visio, Project, Publisher), SPSS, Aris Toolset, IBEExpert, Database Desktop, DataStage Designer and Administrator (ETL tool), Oracle Warehouse Builder (OWB – ETL tool), ErWin Data Modeller, Fermat, LondonBridge Debt Manager, KAPITI.

Practical experience in:

Enterprise application planning, UML design, interface design (MQ), data warehouse technology, database design (including star-scheme and snowflake-scheme database design), client-server architectures, .Net technology, Balance Scorecard methodology, BPR, kvantitative knowledge management, managerial accounting, corporate finance, financial portfolio management, management consultancy, management of complex IT projects, expert systems, artificial intelligence theory (especially neural networks, information retrieval, data mining, textmining, genetical algorithms, machine learning, natural language processing, multivariate statistics, Bayes probability theory and Bayesian networks, empirical density forecast), risk management, decision support under uncertainty.

Hobby: Computer game development, travelling with my wife, sports, social events.

Publications

- 2007** Co-author of Textmining book in Hungarian, awarded by the National Lecture Book Foundation (Published by Typotex)
- 2007** Lossless Representation of Text Data with Relational Database Architecture to Support Textmining Operations (BUTE Alma Mater)
- 2007** Named Entity Recognition Methods in Textmining (TMT Hungary – Tudományos Műszaki Tájékoztatás)
- 2007** Scenario Tree Generation Methods Applied in Financial and Economic Decision Making (Periodika Politechnika)
- 2006** Business Value from Data: Model of Information Retrieval (book article, published by the Association of Hungarian Information Brokers)
- 2005** Monte Carlo Simulation based Behavior Analysis and Training of Genetically Evolved Feedforward Neural Networks (BUTE Alma Mater)
- 2005** Rapid Method to Unique Term Extraction and Recognition over Large Document Corpuses using Finite State Automata (BUTE Alma Mater)
- 2005** Compact Document Representation Method to Support Quick Information Retrieval (BUTE Alma Mater)
- 2005** Under publishing: Comparative Study on Abbreviation Expansion Methods (BUTE Alma Mater)
- 2004** Language Detection using Hidden Markov Model (BUTE Alma Mater)
- 2004** Universal software architectures for registry, report creator and workflow administrator applications (BUTE Alma Mater)
- 2003** Forced Corporate Knowledge Sharing (BUTE Alma Mater)
- 2003** Knowledge based Corporate Controlling (BUTE Alma Mater)
- 2002** Communication Engineering (Hungarian Telecommunication Journal): New CNN based CAC Algorithms in Pocket Switched Networks

Most important scholarships

- 2005/2006 1st term European Union Exchange Scholarship (Sacred Heart University, Luxembourg)
- 2005/2006 2nd term European Union Exchange Scholarship (University of Cyprus, Nicosia, Cyprus)
- Year 2004/2005 Fulbright Scholarship (Carnegie-Mellon University, Pittsburgh, PA, USA)
- Year 2004/2005 eHungary Scholarship (Hungarian Scholarship Committee, Carnegie-Mellon University, Pittsburgh, PA, USA)
- Year 2002-2005 Hungarian Doctorate Scholarship, OTDK first place (management section)
- Year 2001/2002 Hungarian Academy of Sciences – Analogical and Neurocomputing Research Institute Scholarship (applications of neural networks)
- Year 2001/2002 Scholarship of the Hungarian Republic
- Year 2000/2001 Scholarship of the Budapest University of Technology and Economics – Economic and Social Sciences Faculty
- Year 1998/1999 Scholarship of the Budapest University of Technology and Economics
- Year 1998/1999 Scholarship of the Hungarian Republic