

Curriculum Vitae

András Zempléni

Contact information:

Associate professor
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Lecturer with 30+ years of experience (supervised over 20 BSc, 10 MSc theses and 6 PhD dissertations) and researcher with 40+ publications in peer reviewed journals. PI of many applied statistical projects from risk modelling, hydrology to psychometrics, insurance mathematics or forecasting.

Education, qualification:

Habilitation: Loránd Eötvös University (ELTE), Budapest, 2015

Ph.D. in Mathematics: Hungarian Academy of Sciences, 1989

M.Sc. in Mathematics: ELTE, Budapest, 1983

Employment:

January – December 2022: Vice director of the Mathematical Institute of ELTE

September 2018-August 2020: Part time senior research fellow at University of Debrecen

September 2015-August 2021: Head of the Department of Probability Theory and Statistics

September, 2014-August 2020: Vice director of the Mathematical Institute of ELTE

July, 1995 - : Reader at the Dept. of Probability and Statistics, ELTE

1989-June, 1995: Lecturer at the Dept. of Probability and Statistics, ELTE

Scholarships abroad:

September, 2003- November, 2003: Technical University of Munich (DAAD grant, subject: extreme-value modelling)

February, 1991 – January, 1992: University of Sheffield (Royal Society Postdoctoral Fellowship - subject: Statistics of Extremes)

Awards:

Bolyai János research grant (1998-2000)

Teaching experience:

Over 30 years of teaching different BSc and MSc courses on probability and statistics at Loránd Eötvös University, Budapest, some courses in English or German

Supervising of over 30 theses

Supervising 6 PhD students, who earned/are about to earn their degree

Research interests:

Inference of extreme value theory, including multivariate models

Environmental applications (extremes of spatial processes)

Industrial statistics, statistical process control

Psychometry

Coordinating international and research projects:

2018-2020: “Markov-chain methods in monitoring health-care processes” research project

2010-2012: “Simulating and analyzing large systems” research project, departmental coordinator
2002-2004: “Pro-ENBIS” EU-V project (Industrial and Business Statistics), local coordinator
2002-2004: “Flood Risks” Hungarian National Research Project, local coordinator

Consulting activities:

1997-: Founder and director of the Applied Statistical Consulting Unit (ASCU) at the department
2021-: Founder and CEO of ARZAI Ltd. (main profile: consulting services in Risk modelling and in applications of Machine Learning)

Some references of the ASCU:

Risk calculation for insurance companies (Aegon, Generali, ING)
Credit management evaluation (Government Credit Management Ltd)
AGB Hungary (several analysis of TV metering system)
Hungarian Water Research Inst.: Analysis of flood data

Examples for courses held by ASCU or its members:

2013-2014: Applied statistics at ING Ras Ltd., Hungary
2004: Computer-aided statistical process control (joint with Pro-ENBIS)

Other professional activities:

2021-: Co-proposer and professional coordinator of the postgraduate program Mathematics
Expert in Data Analytics and Machine Learning
2021-2023: Vice president of ENBIS
2019: ENBIS 2019 annual conference: head of the local organizing committee
2016-: Local organizer of the workshops: Understanding the diversity of financial risk
2014: Editor of the special issue of Quality and Reliability Engineering
2013-2017: Member of the council of ENBIS
Regular referee for journals like Metrika, Quality and Reliability Engineering

Languages: English (proficient), German (advanced)

Computing skills: R (advanced), Python (basic), Microsoft Office, LaTeX