



Dawid Bernaciak

CONTACT

 07511551454

 dawid.bernaciak@gmail.com

 [linkedin.com/in/dbernaciak](https://www.linkedin.com/in/dbernaciak)

 github.com/dbernaciak

SKILLS

Advanced:

- Python
- C++

Experience in:

- MATLAB
- R
- VBA
- SQL

EDUCATION

University College London
PhD Statistical Science (part-time)
2021-Present

University College London
MSc Data Science (Distinction)
2018-2020

Project: Study of Exchange Rate Predictability using Dynamic Model Learning for Bayesian Time-Varying Vector Autoregressive Model

University of Glasgow
BSc (Hons) Mathematics (First Class)
2012-2015

Project: Orthogonal Polynomials and Random Matrices with Financial Applications

Lodz University of Technology
BSc Technical Physics
2010-2012

WORK EXPERIENCE

J.P. Morgan
Data Scientist
July 2022 - Present

Bloomberg LP
Data Scientist
June 2020 - Present

- Generating ideas for and presenting quantitative solutions
- Support sales in client engagements
- Conducting exploratory data analysis and research on big financial data
- Managing a global team of five data scientists

NatWest Markets
Bond Syndicate Desk Quant
November 2019 – May 2020

- Developing fixed income analytics tools for pricing and comparative analysis
- Main focus on bonds and loans data analytics and tools automation

Counterparty Credit Risk Quant
January 2018 – November 2019

- Statistical analysis, time series modelling, model documentation, backtesting
- Implementation of Counterparty Credit Risk (CCR) models in a C++ library
- Conducting a series of talks about CCR regulatory requirements and implementation

Counterparty Credit Risk Quantitative Business Analyst
September 2015 – December 2017

- Model implementation testing, development of prototypes in VBA/Python

PRIZES AND AWARDS

2020 – UCL MSc Data Science Project Prize: best MSc project
2015 – Weiglhofer Prize for the best Honours project in Mathematics
2015 – Dougall Prize for the most distinguished students in Mathematics
2014 – Dougall Prize for the most distinguished students in Mathematics
2012 – Bursary for the best student in the Department of Physics & Mathematics
2011 – Bursary for the best student in the Department of Physics & Mathematics

PUBLICATIONS

Bernaciak, Dawid, and Jim E. Griffin. "A loss discounting framework for model averaging and selection in time series models." *arXiv preprint arXiv:2201.12045* (2022).

OTHER INTERESTS

- Tennis: Represented the University of Glasgow in the University Tennis Cup
- Swimming: Former competitor at national level
- Playing guitar: self-taught, played in a band with friends