Artur Kotlicki

Education

Imperial College London
PhD in Mathematics, Department of Mathematics, 2016–2019
Part of the Centre of Doctorate Training in Financial Computing and Analytics, fully funded by EPSRC

- Thesis, supervised by Prof. Rama Cont (Imperial College), studies network models of financial stability with emphasis on the solvency-liquidity nexus of banks.

University College London
MRes in Financial Computing and Analytics (achieved Distinction), Department of Computer Science, 2015–2016
Part of the Centre of Doctorate Training in Financial Computing and Analytics, fully funded by EPSRC

- Thesis, supervised by Prof. Rama Cont (Imperial College), studies the effect of solvency-liquidity nexus on both the direct and indirect channels of financial contagion in the context of systemic risk and macro-prudential policy.
- Relevant modules taken: Stochastic Processes (Imperial College), Interest Rate Modelling (Imperial College), Networks and Systemic Risk, Entrepreneurship.

University of Oxford
MSc in Applied Statistics (achieved Distinction), Department of Statistics, 2014–2015

- Dissertation, supervised by Dr. Dino Sejdinovic, proposes a new gradient-free adaptive MCMC algorithm using a large-scale approximation of the kernel methods framework based on random Fourier features.
- The programme covers a wide range of statistical methods, and gives extensive hands-on experience of the analysis of real data from a wide variety of settings using modern, computationally intensive methods.

Imperial College London
BSc Mathematics with Statistics for Finance (achieved First Class Honours), Department of Mathematics, 2011–2014

- Thesis, supervised by Prof. Rama Cont, studies random matrix theory and estimation of high-dimensional covariance matrices with application to a large financial dataset.
- Relevant modules taken: Mathematical Finance, Scientific Computing, Statistical Pattern Recognition, Games, Risk & Decisions, Probability and Statistics, Statistical Modelling, Applied Probability, Analysis.

Work Experience

Bank of England, London, United Kingdom
PhD Intern, Prudential Policy Directorate (Insurance Policy Division), December 2016–February 2017

- Analysed channels of financial contagion and the systemic importance of insurers under the Solvency II reporting scheme, with a particular focus on the Lloyd's Market.
- Developed analytical network tools to assess the financial stability of the reinsurance sector, incorporating loss propagation mechanisms due to reinsurance contracts and alternative risk transfer activities.

Accenture Plc, Warsaw, Poland
Intern, Banks Merger Project, July 2013

Alior Bank S.A., Warsaw, Poland
Intern, Department of Credit Policies, Tools and Management Information System, July 2010

Additional Skills and Achievements

- **Languages spoken:** Polish (native), English (fluent), German (beginner), Czech (beginner).
- **IT skills:** MS Office (expert) / VBA (advanced), R (expert), C/C++ (beginner), Matlab (expert), Python (beginner), Maple (advanced), SQL (advanced), Latex (expert), HTML (expert), CSS (expert), Adobe Creative Suite (advanced).
- **Award:** Recipient of the 2016 Dean's List (University College London) awarded to the top 5% of graduating students in recognition of academic achievement substantially above the requirements of a first class degree.
- **Award:** Winner of the 2012 Inter-University Mathematics Challenge, organised by Institute of Mathematics and its Applications and London School of Economics.
- **Societies and clubs:** Imperial Consultancy Society (VP, marketing & technology), Imperial Consulting Group (VP, marketing), Imperial Polish Society (board member, webmaster), Imperial Mathematics Society (board member, webmaster), Oxford Polo Club (represented Wadham College).