Mante Zelvyte-Bernaciak

CONTACT

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github.com/mantezb

SKILLS

Advanced:

- Python

Experience in:

- C++
- MATLAB
- R
- VBA

EDUCATION

University College London

PhD Statistical Science (part-time)

2020-Present

Research area: Bayesian modelling with Applications in Econometrics and Finance

University College London

MSc Data Science (Distinction)

2018-2020

Project: Stochastic Model Specification Search for Time-Varying Parameter VARs: Study of the Monetary Policy Transmission Mechanism in the Euro Area

CIMA

Certificate in Business Accounting

2015-2017

University of Glasgow

BSc (Hons) Finance and Mathematics (First Class)

2010-2014

Project: The Student-Project Allocation Problem: a Network Flow Model

WORK EXPERIENCE

J. P. Morgan Chase

Quantitative Research Vice President

January 2021 - Present

- **Credit Portfolio Group.** Development and maintenance of cost of capital models and analytical tools to support their users.

Counterparty Credit Risk Associate

March 2017 – January 2021

- **Exposure Analysis.** Modelling of credit exposures for credit intensive, complex transactions using statistical analyses. Liaising with quantitative research teams in assessing the materiality of model limitations and methodology enhancements.
- **Capital.** Analysed the behaviour of internal capital adequacy measures for credit risk under stress scenarios, including economic capital, concentration risk, economic CVA, MTM and modelled credit risk exposure (EAD), addressing regulatory requests.

Finance Associate

January 2017 – March 2017

- **Product Control – Non-Linear Rates.** Improved risk visibility/P&L explains by splitting the excess return delta risk/P&L to multi-asset risk factors for index trading desk.

Finance Analyst

September 2014 – January 2017

- **Valuation Control Group - Commodities.** Responsible for independent price testing and valuation adjustments across base and precious metals desks. Improved the valuation framework for physical business, including warehouse incentive and premium valuation.
- **UK Regulatory Reporting.** Reporting for Capital Adequacy including Credit Risk, Market Risk, FX Risk, CVA, Prudential Valuation, Group Solvency, Pillar III and transitional reporting.

PRIZES AND AWARDS

2014 – *Weiglhofer Prize: Best Honours Project in Mathematics, University of Glasgow*
2013 – *Blackrock International Ltd Prize (Capital Markets Theory), University of Glasgow*
2013 – *Lang Prize (Mathematics), University of Glasgow*
2012 – *Mathew A Muir Bursary (SENIOR) (Mathematics), University of Glasgow*
2012 – *Ford-Forrest Bursary (Mathematics), University of Glasgow*
2012 – *Alec MacFie Prize (Economics), University of Glasgow*
2012 – *Peak Time, International Business Management Competition, finalist*
2011 – *Mathew A Muir Bursary (JUNIOR) (Mathematics), University of Glasgow*
2011 – *Deloitte Prize (Accountancy and Finance), University of Glasgow*
2011 – *Statistics Bursary (Statistics), University of Glasgow*
2010 – *Prime Minister Award, The Government of Lithuania (the best State Exam results)*

PUBLICATIONS

Zelvyte, Mante and Arnsdorf, Matthias, Bayesian Backtesting for Counterparty Risk Models (February 4, 2022). Available at SSRN: http://dx.doi.org/10.2139/ssrn.4026491

OTHER INTERESTS

- Playing accordion – graduated music school, participated in National Accordionists Competition (3rd Degree Diploma); played in a duet for 8 years.
- Creative writing – participated and won a few essay and poetry competitions; translated several theatre play scripts to be used for school plays.
- Sports - dancing, boxing.