

Balázs Gerencsér
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Employment

- Senior Research Fellow at the Alfréd Rényi Institute of Mathematics 2020-present
- Research Fellow at the Alfréd Rényi Institute of Mathematics 2015-2020
- Assistant Professor at the ELTE Eötvös Loránd University 2016-present
- Postdoctoral Fellow at Université catholique de Louvain 2013-2015
- Research Assistant at the Alfréd Rényi Institute of Mathematics 2011-2013
- Visiting Student Researcher at Massachusetts Institute of Technology 2009-2010

Education

- ELTE Eötvös Loránd University, Budapest, Hungary,
Mathematics PhD, Degree: Summa cum Laude,
Supervisor: Gábor Tusnády 2007-2013
- ELTE Eötvös Loránd University, Budapest, Hungary,
Mathematics MsC, with Honors, 2002-2007
- Fazekas Mihály Gymnasium, with specialization in mathematics, 1997-2002

Fellowships and Awards

- IEEE Control Systems Letters Outstanding Paper Award, IEEE 2023
- Béla Gyires Prize, Hungarian Academy of Sciences 2022
- Frontline – Research Excellence Program,
National Research, Development and Innovation Office, Hungary 2021-2026
- OTKA Young Researcher Excellence Program,
National Research, Development and Innovation Office, Hungary
(released in 2021, replaced by Frontline) 2020-2024
- János Bolyai Research Grant, Hungarian Academy of Sciences 2020-2023
- Paul R. Halmos - Lester R. Ford Award, Mathematical Association of America 2020
- Marie Skłodowska-Curie Actions Seal of Excellence,
European Commission, Brussels 2017
- Postdoctoral Excellence Programme,
National Research, Development and Innovation Office, Hungary 2016-2019
- Gyula Farkas Memorial Prize, János Bolyai Mathematical Society, Hungary 2014
- Fulbright Scholarship, Foreign Student Program,
hosted at MIT LIDS by professor John Tsitsiklis 2009-2010
- Excellent Student of the Faculty,
Eötvös Loránd University, Budapest, Hungary 2006
- Scholarship of the Hungarian Republic,
for outstanding university students 2003-2007

Internships

- Morgan Stanley, Fixed Income Division Analytics 2006, 2007

Teaching

- Lecturer for Probability Theory, Statistics 2020-
- Lecturer for Stochastic Processes 2016
- Teaching assistant for Probability Theory, Statistics 2006, 2009, 2016-
- Teaching assistant for Time Series 2016, 2018
- Teaching assistant for Numerical Analysis 2014
- Teaching assistant for Financial Mathematics 2011
- Teaching assistant for Analysis, Calculus, Functional Analysis 2003, 2005, 2006, 2007

Language skills

- Hungarian native, English fluent, French intermediate

Computer skills

- Programming in C/C++, Matlab, Javascript, Go, etc.
- Experienced Linux handling

Current research interests

- Markov processes, long term behavior, stability for time-dependent dynamics
- Distributed systems, dynamics on networks
- Structure of factor of IID processes