Top Jobs for IT People

Applicant for:

R&D Engineer

TMA Solutions
11 December 2017

Chinh NGUYEN TRUNG

ntc0402@gmail.com

Main interests: Python, Java

What skills, work projects or achievements make you a strong candidate for this position?

Note from ITviec: Chinh NGUYEN TRUNG skipped the cover letter.

Chinh NGUYEN TRUNG
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No. 99, Chua Lang str.
Hanoi, Vietnam

PROFESSIONAL EXPERIENCES

01/2017 – 05/2017 *(5 months)*
Techcombank - *Vietnam Technological and Commercial Joint- stock Bank* *(Vietnam)*
Strategy Analyst – Manager level
- Analysing business operations for cross – sale & up-sale in the existing customers and acquire new customers programs based on Mc Kinsey methodology *(customer centric strategy , customer journey management,* ***data analytics*** *)*

05/2016 – 12/2016 *(8 months)*
PricewaterhouseCoopers Consulting Ltd. *(Vietnam)*
Associate Senior – Credit risk modelling advisory
- Consolidating and cleansing population data for segmentation and sampling.
- Develop PD, EAD, LGD models through IRB approach in Basel II projects for Bank for Investment and Development of Vietnam JSC (BIDV).

10/2014 – 12/2015 *(1 year 3 months)*
WorldQuant LLC, *Headquarters, Connecticut(US)-Software research office, Hanoi(Vietnam)*
Quantitative trading researcher
- *Low turnover & high capacity alpha project*: study ***alpha strategies*** with high performance and low turnover for ***trading*** in ***equity markets*** (USA, Euro, Tokyo, Singapore) based on ***different types of financial datasets*** (price-volume, fundamental, analyst, news, relationship).
- Implement ***alpha algorithms*** in C++ and integrate into ***alpha library*** of WorldQuant LLC.

04/2013 – 10/2013 *(6 months)*
Thomson Reuters Corporation, *Paris (France)*
Quantitative analyst – Project: Generic pricing by using Partial Differential Equations
- Review and implement different PDE techniques
- Study accuracy and performance of several numerical methods: ***θ***-Scheme (Explicit, Implicit, ***Crank-Nicolson***), ***ADE*** scheme, ***ADI*** scheme (with and without of ***exponential fitted*** method)
- Implement vanilla pricers for ***Heston stochastic volatility model*** (in ***C++***)
- Integrate these production pricers into ***Adfin*** (***C++ pricing library*** of Thomson Reuters Corp.)

12/2005 – 08/2010 *(4 years 9 months)*
Foreign Trade University, *Hanoi* (*Vietnam)*
Lecturer & Researcher at Faculty of Basic Sciences
Subjects: Econometrics, Probability and Statistics

EDUCATIONS

2012 – 2013 **Master 2: Risk Engineering: Finance and Insurance**
University of Paris 1 Sorbonne, *France*
- Market risk (***VaR, CVaR, Stress test***), credit risk (***credit default risk***), regulation of risk management (***Basel I, Basel II, Basel III***), portfolio management, asset & liability management, derivative products (***vanilla options, exotic options, CDS, swap, interest rate derivatives***)

2011 – 2012 **Master 2: Mathematics and Mathematical Methods in Economics and Finance,** *2nd year*
University of Paris1 Panthéon-Sorbonne, *France*
- Stochastic calculus, Malliavin calculus, PDEs, calibration, yield curve models, numerical methods (***Monte Carlo method, finite difference method, tree method***)
- Algorithmic trading, arbitrage theory

2010 – 2012 **Master Erasmus Mundus: QEM - Models and Methods of Quantitative Economics,** *1st year*
University of Paris 1 Panthéon-Sorbonne & Bielefeld University, *France & Germany*
- Probability, Optimization, Statistics, Econometrics, Microeconomics, Macroeconomics
- Time series analysis (***AR, MA, ARMA, ARIMA, ARCH, GARCH***)

2001 – 2005 **Bachelor in Mathematics -** *Certificate of merit for excellent student*
Hanoi National University of Education, *Vietnam*

LANGUAGES AND SKILLS

Language	**English** (fluency), **French** (pre-intermediate), **Vietnamese** (mother tongue)
Computer science	**C++**, **Python, VBA**, **SQL, Matlab, R, STATA, EVIEWS, LATEX, Unix/Linux**

ACTIVITIES & DIVERS

Activities	Football, chess, reading