

NGUYEN QUANG THINH

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[LinkedIn](#) | [Github](#)



Professional Interests	Data Mining, Statistical Modeling, Machine Learning, Quantitative Finance
Technologies	R, Python, Matlab, SQL, SPSS, C++, Java, SAS
Languages	Vietnamese (Native), English (Working Proficiency)
Interests	Reading Books, Music, Basketball, Coffee

Career Objectives

- To work in a related field where I can learn and enhance my statistical knowledge, skills and have opportunities for further career advancement.
 - To get exposed to the professional and dynamic working environment.
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Education

Macquarie University – Sydney, New South Wales

Master of Applied Statistics

Feb 2017 – Apr 2019

- 2017 Macquarie University ASEAN Scholarship

International University – Vietnam National University, HCMC

Bachelor of Arts (BA), Corporate Finance

Sep 2012 – Sep 2016

Personal Project

Nonparametric methods in Evaluating European Vanilla Options (R, Matlab) : Github | [Git.Nonparam](#)

- A project experiments the behavior of simulated stock prices, generated by using Euler discretization scheme, under geometric Brownian motion process and stochastic volatility process.
 - Two nonparametric methods: Empirical Esscher Transform (EET) and Empirical Characteristic Function (ECF), were implemented for evaluation of European vanilla options. And the corresponding numerical results were obtained to compare with the results obtained under the closed form formulae of Black-Scholes Merton model and semi-closed formulae of Heston model.
 - The accuracy of EET and ECF methods were tested using Monte Carlo methods with the absolute percentage errors of less than 5% would be accepted.
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Publication : jabes.ueh.edu.vn/04.2017

- Applying three VaR (Value at Risk) approaches in measuring market risk of stock portfolio: The case study of VN-30 stocks basket in HOSE – Journal of Economic Development (ISSN 1859 – 1116)., vol.24(2), 90 – 113.
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Certifications and Awards

Data Science Math Skills – Duke University | [Coursera](#)

Sep 23, 2017

Financial Engineering and Risk Management Part I - Columbia University | [Coursera](#)

Jan 20, 2017

IELTS 6.5 – British Council

Sep 21, 2016
