Nam Nguyen

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Professional Profile

I am an experienced data scientist and economist with a strong background in statistical data analysis, econometrics, machine learning, time series, quantitative analysis, stochastic processes, and data visualization. Additionally, I am a proven proficient communicator with strong presentation skills and the ability to nurture productive relationships with colleagues at all levels. I am looking for an full time data scientist position, and currently available to work under STEM OPT.

Education

2022	**Ph.D. Quantitative Economics and Econometrics** Milwaukee, Wisconsin, US	University of Wisconsin - Milwaukee
2016	**M.A. Economics** Chicago, Illinois, US	University of Illinois at Chicago
2013	**B.A. Economics and Business Administration** Cedar Rapids, Iowa, US	Coe College

Research

1. Nguyen, N. (2022). "Identifying Unsustainable Credit Gap" - [PhD thesis]. University of Wisconsin - Milwaukee
   - I utilized model averaging methods to overcome model uncertainty problems when using credit to GDP ratio gaps to predict future systemic financial crises in a discrete binary outcome setting. The panel data consists of 40 countries.
2. Kishor, K., & Nguyen, N. (2022). "Measuring Credit Gap" - [PhD thesis]. University of Wisconsin - Milwaukee
   - We set up a horse race for forecasting models and implemented forecast combination of multiple credit gap measurements to improve predictive performance on future total credit changes.
3. Nguyen, N. (2021). "House Prices and Credit Cycles" - [PhD thesis]. University of Wisconsin - Milwaukee
   - I estimated a causal state-space model to examine the dynamic relationship between housing prices (asset prices) and household credit time series data both in the long-run and short-run.

Data Science Skills

Programming Languages:
● Python (numpy, pytorch, scikit-learn, pandas, matplotlib, seaborn, tensorflow) ● SQL ● Matlab ● C++ ● Stata ● SAS ● Tableau ● R (dplyr, zoo, caret, vars, plm, xts, forecast, knitr, reshape2, janitor, pROC)
Statistics: machine learning ● neural network ● Bayesian inference ● quantitative methods ● panel data analysis ● time series models ● cross-validation ● uncertainty quantification ● forecasting models
Software Development: source control (Git)
Numerical Methods: optimization (stochastic, multi-start) ● differential equations
Communication: presentations ● data analysis reports (Rmarkdown, Jupyter) ● data visualization (ggplot2)

Experience

Sep 2017 - Aug 2022	**PhD Candidate & Instructor** Milwaukee, Wisconsin, US	University of Wisconsin - Milwaukee

- Taught a diverse set of students with a wide range of technical backgrounds
- Clearly communicated statistics and economic theory, with the express purpose of applying it to analyze real data

Jan 2017 - Aug 2017	**Research Assistant** Washington, D.C, US	America Institutes for Research

- Designed and quality controlled standardized tests for public grade school students

Sep 2014 - May 2016	**Graduate Teaching Assistant** Chicago, Illinois, US	University of Illinois at Chicago

- Assisted teaching undergraduate students in introductory and intermediate economics courses

Dec 2013 - Jun 2014	**Life Insurance Underwriting Assistant** Cedar Rapids, Iowa, US	Transamerica

- Reviewed and audited applications, correspondences, reports and legal documents to comply with business processing rules

Sep 2011 - Dec 2011	**International Trade Analyst - Intern** Chicago, Illinois, US	Illinois SBDC International Trade Center at ICNC

- Conducted research in foreign markets to provide information and services to help small businesses export
- Organized events and seminars to promote export, hosting up to 70 business representatives

Jan 2011 - May 2013	**Student Manager** Cedar Rapids, Iowa, US	Sodexo

- Directly supervised and evaluated 10 workers serving food to more than 500 customers daily
- Delegated tasks, resolved problems and made decisions when necessary. Trained and guided new employees

Certificates

SQL - HackerRank
Machine Learning with Python - Kaggle

Selected Course Projects

- Logistic regression, random forest, feature selection, cross validation, parameter tuning and prediction on big datasets
- Implemented recurrent neural network with Keras ● Data structures & algorithms in Python

Memberships

American Economic Association
Midwest Economic Association
National Association for Business Economics

Awards and Honors

2019-2021	**Chancellor's Graduate Student Award in Economics** University of Wisconsin - Milwaukee	
2018-2022	**Graduate Teaching Assistantship** University of Wisconsin - Milwaukee	
2014-2016	**Graduate Teaching Assistantship** University of Illinois at Chicago	
2011, 2013	**Dean's List** Coe College	

References

Provided upon request