

Nam Nguyen

📍 Milwaukee, Wisconsin 📞 +1 414 207 7507 ✉️ nam.nguyen.thn@gmail.com in namnguyen7

Professional Profile

I am an experienced applied econometrician 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 a full-time quantitative researcher 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 Analyst Skills

Programming Languages: SQL • Python • R • Matlab • C++ • Stata • SAS

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
	<ul style="list-style-type: none">• 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
	<ul style="list-style-type: none">• Designed and quality controlled standardized tests for public grade school students	

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| Sep 2014 - May 2016 | Graduate Teaching Assistant
Chicago, Illinois, US | University of Illinois at Chicago |
| | <ul style="list-style-type: none"> Assisted teaching undergraduate students in introductory and intermediate economics courses | |
| Dec 2013 - Jun 2014 | Life Insurance Underwriting Assistant
Cedar Rapids, Iowa, US | Transamerica |
| | <ul style="list-style-type: none"> 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 |
| | <ul style="list-style-type: none"> 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 | |
| May 2011 - Sep 2011 | Undergraduate Research Assistant
Cedar Rapids, Iowa, US | Coe College |
| | <ul style="list-style-type: none"> Researched economic growth models with a focus on developing countries | |

Research Interests

Primary: Applied Macroeconomics • Housing and Financial Markets • Forecasting

Secondary: Bayesian Econometrics • State-space models • Optimization

Teaching Experience

Instructor: Principles of Macroeconomics x6 • Principles of Microeconomics x2 • Introduction to Economics

Teaching Assistant: Intermediate Microeconomics • Principles of Macroeconomics x3 • Principles of Microeconomics x3

Memberships

American Economic Association

Midwest Economic Association

National Association for Business Economics

Awards and Honors

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| 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

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October 5, 2022

Dear Sir/ Madam,

I am a economist and a data scientist with a strong background in econometrics, time series, quantitative analysis, statistical data analysis, machine learning. I would welcome the opportunity to speak with you directly regarding the “Quantitative Researcher” position at Strategyn.

My field of research is in macroeconomics, applied econometrics, credit analysis and early warning system of financial crises. I obtained my Ph.D. in Economics from the University of Wisconsin - Milwaukee (UWM) in August 2022 with a dissertation on “Measuring Credit and Property Prices Gaps”. In addition, I have earned a Master’s in University of Illinois at Chicago in economics. And I did my Bachelor in Coe College, Iowa in economics and business administration with a minor in Mathematics. Currently, I have attained the STEM OPT work authorization and I am available to start working for 3 years without sponsorship. Finally, I am more than willing to move to the beautiful city of Denver, Colorado.

I am sharing my resume for more information about my expertise and research publications here. My experience as an economist includes more than five years of experience working with coding, cleaning of data, and literature reviews. All my records in academia and industry show my solid background in my field of study, theoretical and statistical aspects.

I have demonstrated the perseverance, commitment, and ambition necessary to succeed in a highly competitive environment throughout my education. I hope that my resume can convince you. I would be grateful if you could spare the time on my documents. If you desire any additional information not included in my resume, please contact me at my phone number or email address above.

Thank you in advance, and I am looking forward to hearing from you.

Sincerely,

Nam Nguyen