

Nam Nguyen

📍 Milwaukee, Wisconsin 📞 +1 414 207 7507 ✉ nam.nguyen.thn@gmail.com 🏠 Website 🌐 GitHub in LinkedIn

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 risk management - model analyst 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
<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		

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| 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 | |
| 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 | |
| Jan 2011 - May 2013 | Student Manager
Cedar Rapids, Iowa, US | Sodexo |
| | <ul style="list-style-type: none"> 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

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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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December 19, 2022

Dear 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 “Risk Management - Model Analyst” position at Wintrust Financial Corp.

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 September 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 city of Chicago where I had many beautiful memories of.

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 credit data, asset pricing, forecasting methods, causal models and quantifying risk. 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 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