

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 internship position in quantitative and analytics field, 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, 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		

- Jan 2017 - Aug 2017 **Research Assistant** America Institutes for Research
Washington, D.C, US
- Designed and quality controlled standardized tests for public grade school students
- Sep 2014 - May 2016 **Graduate Teaching Assistant** University of Illinois at Chicago
Chicago, Illinois, US
- Assisted teaching undergraduate students in introductory and intermediate economics courses
- Dec 2013 - Jun 2014 **Life Insurance Underwriting Assistant** Transamerica
Cedar Rapids, Iowa, US
- Reviewed and audited applications, correspondences, reports and legal documents to comply with business processing rules
- Sep 2011 - Dec 2011 **International Trade Analyst - Intern** Illinois SBDC International Trade Center at ICNC
Chicago, Illinois, US
- 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** Sodexo
Cedar Rapids, Iowa, US
- 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

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November 17, 2022

Dear Mr. Santosh,

Thank you again for the opportunity to talk to you regarding the jobs in your Quants & Analytics team back in February. Heeding your advice, I have improved my Python skills through coursework and applications in my dissertation project data. I would welcome the opportunity to speak with you again regarding the “Quants & Analytics” internship position at KeyBank.

My immediate goal is to obtain experience in the field and to learn more about the work environment in the financial industry. And my longer-term goal is to apply for a full-time position at KeyBank. I am confident that my skills and work ethic will make me a valuable asset to your team.

Regarding Python skills preparation, I have completed an intermediate-level certificate in Machine Learning using Python provided by Kaggle. Secondly, I updated my Python code repository to reflect the new chapters in ‘An Introduction to Statistical Learning’ by James et al. (2021) which includes Deep Learning and Neural Networks. Thirdly, I have practiced my data structures and algorithms skills by solving problems on LeetCode and HackerRank. Lastly, using my dissertation data, I applied Tree-based methods such as regression decision trees and Random Forests in Python to better visualize the decision process of labeling periods leading to financial crises.

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 data, and literature reviews. All my records in academia and industry show my solid background in my field of study, theoretical and statistical aspects.

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 work in the US.

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 that I am a suitable candidate for a position in the financial quantitative and analytics field. I would be grateful if you could spare the time on my documents. If you want 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