# **Nguyen Quoc Anh**

## **SUMMARY**

Dynamic and passion-driven senior Economics and Finance Undergraduate student. Experienced in Data Science with 2 years of academic research in applied Machine Learning. Collaborated with EU research institutions and global Ph.D. scientists. Leading AI/ML projects on predictive modeling. Assisted research in Computer Vision and differential mathematical modeling.

## **EDUCATION**

#### **Royal Melbourne Institute of Technology**

Bachelor of Business, Economics and Finance

Ho Chi Minh City, Vietnam 2021-2024

## AREAS OF EXPERTISE

Deep Learning - Feature Engineering - Data Mining - Data Visualization - Data Analytics - Data Storytelling - Quantitative Analysis - Financial Reporting - Financial Modeling - Investment Research - Portfolio Risk Management - Project Management

## PROFESSIONAL EXPERIENCE

#### AI/ML Researcher, (RMIT University)

Ho Chi Minh City, Vietnam 03/2023 - present

- Crawled and processed over **72,000** healthcare data points from PhysioNet, deployed time-sensitive learning to solve **irregular** data.
- Developed and fine-tuned deep Neural Network models on S&P 500 stocks for forecasting, achieving 65% swing-trading accuracy.
- Labeled time series for binary classification, designed technical indicators, trained Image Models, reducing error metrics by 75%.
- Led and mentored 5 research groups to deploy projects from scratch. Compiled cryptographic algorithms and notations for IoT security.

#### AI Systems and LLMs Trainer, (Outlier AI)

Freelance, Remote 04/2024 - present

- Trained 8 AI bots to be proficient in Vietnamese, engineered LLMs logic in consecutive prompting, surpassing ChatGPT-40 fluency.
- Applied copywriting on AI prompts to mirror native Vietnamese dialogues, semantic fine-tuned until reached 90% response rationality.
- Monitored systems' dialogues for rhetorical error, flagged over **80** syntax bugs to Team Lead for review, enhancing overall **NLP** systems.

## **PROJECTS**

#### **Detecting Intraday Crypto Price Movements Using Hierarchical Vision Transformers**

04/2024 - 07/2024

- Fetched 2-year hourly crypto data, transformed arbitrary intervals into images, embedded static info as metadata for optimal training.
- Ensured label balance, engineered MA and RSI indicators, developed correlation heatmaps between OHLCV and engineered datasets.
- Reduced intercorrelation by 53%, reached 95% accuracy, 91% AUROC, and 90% AUPRC with Swin Transformer over ViT and DeiT.

#### Phu Nhuan Jewelry Company Valuation Report for Q1/2024 Investment (Distinction)

03/2024 - 04/2024

- Analysed PNJ financial state, benchmarking CAPM, DDM, P/E models. Recommended BUY strategy despite OVERVALUED signal.
- Interpreted 5-year financial reports, identified 56% post-2022 and 21.6% YoY increase in 2024, surpassing peers and industry median.
- Detected PNJ's leverage for expansion, recommending target price of VND105 thousand for risk-seeking investors to optimize profit.

## **Phase Space Reconstructed Neural ODE for Financial Time Series Forecasting**

01/2023 - 03/2024

- Programmed thus hyperparameter-tuning NODE for time series regression, optimized model with 3:1 embeddings and time delays ratio.
- Deployed **Takens's Theorem** to reconstruct **3D** phase space, capturing **65**% of cyclical and long-term dependencies across industries.
- Applied TimeSeriesSplit and 5-fold validation, improved MAE and RMSE metrics by 70%, outperforming LSTM, Transformer, SVR.

## **PUBLICATIONS**

- [1] **Anh Nguyen\*** and Son Ha. "Transforming Stock Price Forecasting: Deep Learning Architectures and Strategic Feature Engineering". In: *MDAI 2024 Proceedings* (2024). **CORE B**. DOI: https://dx.doi.org/10.2139/ssrn.4729146.
- [2] **Anh Nguyen\***, Son Ha, and Hieu Thai. "Phase Space Reconstructed Neural Ordinary Differential Equations Model for Financial Forecasting". In: *PACIS 2024 Proceedings* (2024). **CORE A.** https://aisel.aisnet.org/pacis2024/.

## **TECHNICAL SKILLS**

- Data Science & AI: TensorFlow, Keras, PyTorch, Numpy, Scikit-learn, XGBoost, (Vision) Transformers, Fastai, Cloud GPU
- Data Analytics: Power BI, Excel, R, MySQL, Python (Pandas, Matplotlib, Seaborn, Geoplotlib), PostgreSQL, MongoDB
- Financial Analysis: Auditing, Financial Reporting, Budget Forecasting, Cost Analysis, Tax Planning, Profit Optimization
- Digital Tools: Canva Pro, PowerPoint, LaTeX, Figma, ChatGPT 4, ClaudeAI, Gemini, Slack, Tableau, Google Analytics

## **VOLUNTEER**

#### Academic Research Peer Reviewer, (WoS Record)

Ho Chi Minh City, Vietnam 01/2024 - present

- Assessed 16 papers for Q1-Q2 journals of IEEE Access (2 published).
- Evaluated 9 papers for Computers & Electrical Engineering of Elsevier (O1 Journal).
- Examined 4 papers for the International Conference on Pattern Recognition (ICPR 2024).
- Critiqued 4 papers for Humanities & Social Sciences Communications of Nature (Q1 Journal).

## **Supporter of Con Duong Xanh Charity Group,** *Member*

Dong Nai, Vietnam 01/2024 - present

- Constructed and repaired roads for Truc Lam Tri Duc Zen Monastery, hence ensuring safe access for visitors and religious practitioners.
- Planted trees and seeds around a **10-hectare** temple land, contributing to the **beautification** and ecological **sustainability** of the temple.
- Assisted monks in **cleaning** and **cooking** daily meals, supporting the monastery's operations to ensure a **harmonious** living environment.
- Promoted green campaigns, marketing future charity activities to connections. Maintained continuous and stable cash flow for groups.

#### Academic and Communication English Tutor, Freelance

**Ho Chi Minh City, Vietnam** 02/2021 - 11/2023

- 1:1 tutored 7 students (2 Onsite and 5 Online), taught basic communication English for DM&C's Korean CEO and a native Japanese.
- Focused on **IELTS** Academic training (Reading, Writing, and Speaking) thus designing **personalized** study plans for each participant.
- Consulted more than 200 undergraduate Bachelor students' work, earned 1 Bronze medal in the National English Test for the Gifted.
- Allocated 50% of monthly freelance income to the local impoverished, contributing over VND50 million to local medical aid programs.

## HONORS & ACCOLADES

| Breakthrough Lead Researcher   RMIT News                                 | Aug. 2024  |
|--|------------|
| Conference Presenter   Pacific Asia Conference on Information Systems    | July. 2024 |
| Invited Peer Reviewer   Springer, IEEE, Elsevier, ICPR, Nature           | Jan. 2024  |
| Finalist (CNN-BiLSTM-GRU)   RMIT Impact                                  | Jan. 2024  |
| Conference Presenter   Digital3 International Conference                 | Oct. 2023  |
| Conference Presenter   ICYREB 2023                                       | Sep. 2023  |
| Project Love Meter Winner   RMIT Showcase                                | Nov. 2023  |
| Certified Python for Machine Learning and SQL for Data Analytics   NASBA | Nov. 2023  |

## LANGUAGES

• Vietnamese [Native]

• English [IELTS 7.0]