

Tren Ma

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RESEARCH INTERESTS

Financial Econometrics, Machine Learning, Funds' Performance, International Finance and Fintech.

EDUCATION

PhD in Economics (Financial Econometrics) , University of Glasgow	2023
MRes in Economics (Distinction) , University of Glasgow	2019
MSc in Applied Mathematics (Distinction) , Thang Long University	2017
MEd in Mathematics , Hanoi National University of Education	2011
BSc in Mathematics , Hanoi National University of Education, Vietnam	2009

ACADEMIC APPOINTMENTS

Visiting Scholar , Washington University in St. Louis, Olin Business School	2022
Lecturer , Thang Long University, Mathematics and Informatics Department	2011 – 2017

WORKING PAPERS AND WORK IN PROGRESS

[Controlling for Luck in Picking Outperforming Trading Strategies](#) (Job Market Paper)

[Informative Covariates, False Discoveries and Mutual Fund Performance](#) with Po-Hsuan Hsu, Ioannis Kyriakou, and Georgios Sermpinis. (*Reject and Resubmit, Journal of Econometrics*)

[Picking Hedge Funds with High Confidence](#) with Ioannis Psaradellis and Georgios Sermpinis.

Informative Covariates, Data-snooping and Profitability of Technical Analysis in Currency Trading with Ilias Filippou, Po-Hsuan Hsu, Georgios Sermpinis, and Mark P. Taylor.

Chartists against the Machine: FX Technical Trading via Machine Learning with Ilias Filippou and Mark P. Taylor.

REFEREEING

Decision Support Systems

TEACHING

Graduate Teaching Assistant

University of Glasgow, UK

<i>MRes/PhD</i>	Research Method: Mathematics	2018 – 2022
<i>MSc</i>	Advance of Machine Learning in Finance	2020 – 2022
	Portfolio Analysis and Investment	2021, 2022
<i>Honour</i>	Econometric Methods for Accounting and Finance	2021, 2022
	Financial Derivatives	2021, 2022
<i>Undergraduate</i>	Introductory Statistics for Economics	2022, 2023

Lecturer in Applied Mathematics

Thang Long University, Vietnam

<i>Fisrt year</i>	Discrete mathematics	2011 – 2017
<i>Second year</i>	Mathematical Methods for Economics	2012 – 2017
<i>Third year</i>	Statistical Methods for Economics and Social Sciences	2012 – 2017
<i>Forth year</i>	Econometrics	2013 – 2017

PRESENTATIONS

University of Reading	Reading, 2023
Fulbright University	Virtual, 2023
University of Glasgow	Virtual, 2023
Paris Financial Management Conference	Paris, 2022
Financial Management Association Annual Meeting	Atlanta, 2022
China International Conference in Finance (CICF)	Virtual, 2022
American Finance Association (AFA) Annual Meeting, Poster Session	Virtual, 2022

AWARDS AND GRANTS

MRes/PhD in Economics studentship, University of Glasgow, 2017 – 2022
Visiting grant, Olin Business School - WashU, 2022
Adam Smith Scholar Award for Excellence, University of Glasgow, 2019

OTHERS

Programmings R, Python

Languages Tay Language (Mother tongue), Vietnamese, English

REFERENCES

Georgios Sermpinis

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Mark P. Taylor

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Anna Bogomolnaia

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Po-Hsuan Hsu

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College of Technology Management
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