

SUMMARY

Data Scientist with 4 years of experience researching, developing, and deploying machine learning/ AI models. Proficient in multiple programming languages, ML/DL algorithms, database management systems and related frameworks. Strong problem-solving skills and ability to work effectively in a team-based environment.

SKILLS

Knowledge

- Financial Analysis
- Customer Behavior
- Customer journey
- Deep Learning
- Machine Learning
- Explore Data Analysis/ Data mining
- Big Data
- API
- Data lake/ Data warehouse/ Data governance

Technical skills

- Python
- SQL/noSQL/Spark
- PowerBI
- Git
- Docker
- Google Cloud Platform
- Regression/ Classification
- Clustering
- Recommendation system
- Computer Vision
- Natural Language Processing
- Neural Network
- Pandas/ Numpy/ Scipy
- Scikit -learn/ Tensorflow/ Keras
- Scrapy/ Selenium/ Requests
- Matplotlib/ Plotly
- Streamlit
- PySpark

WORK EXPERIENCE

Pinetree Securities

Data Scientist • Jun 2023 - Present

- Build and implement a credit model, assisting the business department in adjusting the margin lending limit and interest rate in securities investment, instead of all customers having the same margin loan interest rate.
- Develop Business model using machine learning and neural network. These models would be trained, deployed and maintained in GCP: Churn model, Customer Segmentation, Consumer taste, News recommendation, mobile application user classification.
- Segment Customer using RFMN method, thereby supporting the marketing department to optimize campaign costs, and the customer management department in focusing on taking care of VIP customers, re-activate dormant customers,...
- Build and maintain Data system on Google Cloud Platform: Data Lake, Data Warehouse, Data Governance and Reports system (PowerBI).

VMG Media JSC.

Data Scientist • Sep 2021 - May 2023

- Build the fraud detection & scoring models: Income Score (predict Income), MKT Score (predict loan demand), Risk Score (predict credit rating) base on ML algorithms and Neural Network, provide the scoring services to financial institutions and commercial banks.
- Build the data ETL pipeline for data warehouse from raw-data. Cleaning and standardizing, logging the Telco Information, Social Insurance, Tax Income data, then load it into Database (using Python, Oracle and MongoDB).
- Write data pipeline, document the rule-base for cleaning, re-arrange the order of multi-data source for the customer profile system from identity data and usage behavior of telco services data (using Python, pySpark).
- Build tools processing revenue and request data, aggregate into the dashboard to monitoring business and service that provide a centralized view of relevant KPIs in real-time (using PowerBI).

MSB

Data Analyst • Feb 2020 - Aug 2021

- Built financial bank models: Market risk, Liquidity Risk - IRRBB behavior, Stress Test, Early - Warning using Python base on Statistic Regression.
- Built the report template to monitoring risk of bank: Market risk, liquidity risk.

EDUCATION

Graduate of Advanced Mathematics

Nguyen Trai High School • 2013–2016

Bachelor of Banking and Finance

Foreign Trade University • 2016–2020

HONORS AND AWARDS

Top 10 National Round

IQC - Worldquant • 2020

The Third-prize

Vietnam National Mathematics • 2016

The Silver Medal

Mathematics for students at the Coastal Professional School and Northern Delta of Viet Nam • 2015

CERTIFICATIONS

Financial Risk Management (FRM) Part I

GARP • 2019

AI Engineer

AI School VN • 2022

TensorFlow Developer Certificate

Google • 2023

Machine Learning Engineer Professional

Google Cloud • 2023

PROJECTS

Credit Scoring 2022

Build a ensemble model predict the level of personal credit risk based on identity, income and telco behavioral information. This project is applied for the approval of fast loans of financial institutions. The performance model are 80% AUC (60% GINI) and 45% KS

Text-Classification-of-News-Articles 2023

A program that can classify news articles (scope: from <https://vietnambiz.vn>), receive a link to a news article and return which category it belongs to.