# NAM HOAI NGUYEN

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#### **EDUCATION**

- PhD. Statistics, Rice University, 2023 (Expected)
- MPhil. Finance, University of Cambridge, 2016
- BS. Mathematics, Imperial College London, 2015
  Department rank: 7/~300; Awarded the IMA Prize for outstanding performance in Statistics.

#### **TECHNICAL SKILLS**

- Programming languages: R, Python, SQL, MATLAB, SAS, C++, Mathematica, Linux, git, LaTeX
- Libraries/Frameworks: Tensorflow, Numpy, Matplotlib, Pandas, Scikit-learn, ggplot2, Rcpp, Shiny
- Software/Platform: Presto, Snowflake, GitLab, Tableau, PowerBI

# **EXPERIENCES**

Indeed Inc Austin, TX

Product Scientist May 2022 - Aug 2022

- Project: Predicting long-term value of advertisers based on one-month data
  - Conducted thorough literature reviews on the topic of customer lifetime value modeling.
  - Developed highly optimized RFM models on **Presto** to predict 18-month future revenues at both segment and advertiser levels.
  - Using data pulled from **Snowflake**, developed Machine Learning models in **Python** and **R** to predict 18-month future revenues of advertisers. The best model was able to handle extreme observations and detect non-spenders with a 91% accuracy.
  - Communicated the results with stakeholders, including high-level management, through both reports and presentations.

MD Anderson Cancer Center Houston, TX

**Graduate Research Assistant** 

May 2020 - present

- **Project**: Bayesian Estimation of a Semi-parametric Recurrent Event Model of Multiple Cancer Types for Personalized Risk Prediction in Cancer Survivors (**Advisor**: **Dr. Seung Jun Shin & Dr. Wenyi Wang**)
  - Developed a novel risk prediction model that allowed for recurrent cancers and competing risks from multiple cancer types.
  - Implemented the model in **R. Rcpp** was used for faster performance.
  - Performed MCMC on a high performance computing cluster (Linux) to estimate model parameters.
  - Integrated the new model to the lab's LFSPRO library (github) and the **Shiny** app (github) for used by genetic counselors.
- **Project**: Validation of Cancer-specific and Multiple-primary-cancer-specific Risk Prediction Models on Clinically Ascertained Family Data (**Advisor: Dr. Wenyi Wang**)
  - Collaborated with genetic counselors to assess and mitigate the effect of missing patients' ages and incomplete cancer history.
  - Evaluated the performance of the lab's LFSPRO library on a clinically ascertained dataset on the basis of AUC and O/E ratio.

#### **Department of Statistics, Rice University**

Houston, TX

**Graduate Research Assistant** 

Dec 2019 - present

- **Project**: Mathematical Modeling of Stem Cells and Their Descendants through Multi-type Age-dependent Branching Process (**Advisor**: **Dr. Marek Kimmel**)
  - Derived closed-form expression for the evolution of cell population over time under different cell-type-specific dynamics.
  - Performed asymptotic analysis on the probability of extinction and the rate at which the population approaches extinction.
  - Performed simulation in **MATLAB** to confirm theoretical results.

#### **Department of Statistics, Rice University**

Houston, TX

**Graduate Teaching Assistant** 

Aug 2019 - Dec 2020

- Courses: Introduction to Statistical Machine Learning; Probability and Statistics; Regression and Linear Models.
- Led weekly recitation sessions, graded homework and communicated with instructors to keep track of students' progress.

## **PUBLICATIONS**

- Nam H Nguyen, Seung J Shin, Elissa B Dodd-Eaton, J Ning, W Wang, Bayesian Estimation of a Semi-parametric Recurrent Event Model of Multiple Cancer Types for Personalized Risk Prediction in Cancer Survivors (in preparation; winner of the Best Student Paper Award by the American Statistical Association, 2022).
- Nam H Nguyen, Elissa B Dodd-Eaton, W Wang, Validation of Age-at-onset Penetrance Estimates on Clinically Ascertained Families with Li-Fraumeni Syndrome (in preparation).
- Nam H Nguyen, M Kimmel, Stochastic Models of Stem Cells and Their Descendants under Different Criticality Assumptions, Stochastic Models, 2022 (link).
- P Bui Quang, T Klein, Nam H Nguyen, and T Walther, Value-at-risk for south-east asian stock markets: Stochastic volatility vs GARCH, Journal of Risk and Financial Management, 2018 (link).

### **CERTIFICATES**

IBM Professional Certificate in Data Science (IBM) • Deep Learning Specialization (deeplearning.ai) • Machine Learning (Stanford) • Fundamentals of Computing Specialization (Rice) • A/B Testing (Google) • SAS Programmer Professional Certificate (SAS Institute)