Hoang Nguyen

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Office: N4032
School of Business
Örebro University
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Personal Information
Nationality: Vietnam
Date of birth: 29 Jan 1989
Marital Status: Married

Research interests Bayesian econometrics, Copulas, Financial econometrics, Risk management.

Current Position Postdoctoral researcher at School of Business, Örebro University 2019-Now

Education

PhD. Business and Quantitative methods, Universidad Carlos III de Madrid
Bayesian inference for high dimensional factor copula models
Supervisors: **Prof. M. Concepción Ausín** and **Prof. Pedro Galeano** 2019
Visiting PhD student at Ca' Foscari University of Venice,
Invited by **Prof. Roberto Casarin**, Oct - Dec, 2017

MSc. Business and Quantitative methods, Universidad Carlos III de Madrid 2015

BA in Banking and Finance, National Economics University, Vietnam (NEU) 2011

Publication

Tamás Kiss, **Hoang Nguyen**, and Pär Österholm (2021), *Modelling Returns in US Housing Prices—You're the One for Me, Fat Tails* (Paper)

Hoang Nguyen, Trong-Nghia Nguyen, Minh-Ngoc Tran (2021), *A dynamic leverage stochastic volatility model*, Applied Economics Letters. (Paper - Slides)

Tamás Kiss, **Hoang Nguyen**, and Pär Österholm (2021), *The Relation between the High-Yield Bond Spread and the Unemployment Rate in the Euro Area*, Finance Research Letters. (Paper)

Tamás Kiss, Stepan Mazur, and **Hoang Nguyen** (2021), *Predicting returns and dividend growth - the role of non-Gaussian innovations*, Finance Research Letters. (Paper)

Hoang Nguyen, M. Concepción Ausín and Pedro Galeano (2020), *Variational Inference for high dimensional structured factor copulas*, Computational Statistics & Data Analysis. (Paper - Code - Appendix - Slides - Poster)

Hoang Nguyen, M. Concepción Ausín and Pedro Galeano (2019), *Parallel Bayesian inference for high dimensional dynamic factor copulas*, Journal of Financial Econometrics, 17(1), 118-151. (Paper - Code - Appendix - Slides - Poster)

Working paper

Sune Karlsson, Stepan Mazur, **Hoang Nguyen** (2021), *Vector autoregression models with skewness and heavy tails* (Paper - Codes)

Hoang Nguyen, Farrukh Javed (2021), *Dynamic relationship between Stock market and Bond market: A GAS MIDAS copula approach* (Paper - Codes)

Hoang Nguyen, M. Concepción Ausín and Pedro Galeano (2019), *Variational Inference for extended factor copulas*

Jesper Stage, Magnus Lindmark, Huong Nguyen, **Hoang Nguyen** (2019), *What are drivers of Swedish sustainable development path? New evidence from Bayesian Dynamic Linear Models* (Paper - Slides)

Teaching Experience

Instructor, Statistics Unit, Örebro University
Independent Project I - II, Statistics 2019 - 2021

Teaching Assistant, Statistics Department, UC3M
Course: *Optimization and simulation for business* - Web content 2019
Course: *Statistics for Business and Administration II* - Web content 2018
Course: *Statistics for Social Sciences I* - Web content 2018
Course: *Optimization and simulation for business* - Web content 2018
Course: *Statistics for Social Sciences I* - Web content 2017
Course: *Statistics for Social Sciences III* - Web content 2017
Course: *Statistics for Business Administration* - Web content 2016
Course: *Statistics for Telecommunication* - Web content 2016
Course: *Financial Risk Management* - Web content 2015

Conference & seminar

Parallel Bayesian inference for high dimensional dynamic factor copulas
Presenter, CFE-CMStatistics 2016 Seville 2016
Presenter, Workshop in Bayesian Econometrics, UC3M Madrid 2016
Poster presenter, International Society for Bayesian Analysis (ISBA) Cagliari 2016

What are drivers of Swedish sustainable development path?
Presenter, XX Applied Economics Meetings Valencia 2017

Variational Inference for high dimensional structured factor copulas
Presenter, 49th Meeting of the Working Groups "Statistical Computing" and "Biostatistics" Gunzburg 2017
Presenter, University Ca' Foscari Internal research seminar Venice 2017
Presenter, Workshop on Financial Econometrics Örebro 2018
Presenter, CFE-CMStatistics 2018 Pisa 2018
Poster presenter, International Society for Bayesian Analysis (ISBA) Edinburgh 2018
Poster presenter, Bayesian Statistics in the Big Data Era Marseille 2018

Variational Inference for extended factor copulas
Presenter, The 2nd workshop on Multivariate Data and Software Cyprus 2019
Presenter, 39th International Symposium on Forecasting Thessaloniki 2019
Presenter, CFE-CMStatistics 2019 London 2019

Vector autoregression models with skewness and heavy tails
Presenter, Instituto Tecnológico Autónomo de México external seminar Virtual 2020
Presenter, 40th International Symposium on Forecasting Virtual 2020
Presenter, 2nd Vienna Workshop on Economic Forecasting Virtual 2020
Presenter, Stockholm University Matstat seminar Virtual 2020
Presenter, ISBA world meeting Virtual 2021

Dynamic relationship between Stock market and Bond market

Presenter, CFE-CMStatistics 2020	Virtual 2020
Presenter, 41th International Symposium on Forecasting	Virtual 2021
Presenter, ISI world statistics congress 2021	Virtual 2021
Presenter, 27th International Conference on Computing in Eco&Fin	Virtual 2021

A dynamic leverage stochastic volatility model

Poster presenter, 11th European Seminar on Bayesian Econometrics	Virtual 2021

Fellowships and Awards

ISF travel grant	2019
CRoNoS travel grant	2019
ISBA World meeting travel grant	2016&2018
UC3M mobility grant	2017
ALDE travel grant	2017
Master and PhD fellowship at Universidad Carlos III de Madrid	2013-2019

Computer Skills

Languages: R, C++, Python, Matlab
Software: Latex, Open Office.
OS: Linux.

Languages

Vietnamese (Native), English (Advanced); Spanish (Elementary); Swedish (Elementary);