

Contact Information

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Production Economics
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Current Position Senior lecturer at Department of Management and Engineering (IEI),
Linköping University 08/2023-Now

Previous Position Postdoctoral researcher at School of Business, Örebro University 2019-2023

Education

PhD. Business and Quantitative methods, Universidad Carlos III de Madrid	2019
MSc. Business and Quantitative methods, Universidad Carlos III de Madrid	2015
BA in Banking and Finance, National Economics University, Vietnam (NEU)	2011

Publication

16. **Hoang Nguyen**, Audronė Virbickaitė, M. Concepción Ausín and Pedro Galeano (2024), *Structured factor copulas for modeling the systemic risk of European and U.S. banks*, International Review of Financial Analysis. (Paper - Online Appendix - Codes)
15. Hien Nguyen Thi, **Hoang Nguyen** and Minh-Ngoc Tran (2024), *Deep Learning Enhanced Volatility Modelling with Covariates*, Finance Research Letters. (Paper)
14. Elena Farahbakhsh Touli, **Hoang Nguyen** and Olha Bodnar (2024), *Monitoring the Dynamic Networks of Stock Returns with an Application to the Swedish Stock Market*, Computational Economics. (Paper)
13. **Hoang Nguyen** and Pär Österholm (2024), *A Note on The Dynamic Effects of Supply and Demand Shocks in the Crude Oil Market*, Applied Economics Letters. (Paper)
12. Audronė Virbickaitė, **Hoang Nguyen** and Minh-Ngoc Tran (2023), *Bayesian predictive distributions of oil returns using Mixed Data Sampling volatility models*, Resources Policy (Paper - Codes)
11. **Hoang Nguyen**, Farrukh Javed (2023), *Dynamic relationship between Stock market and Bond market: A GAS MIDAS copula approach*, Journal of Empirical Finance (Paper - Codes)
10. **Hoang Nguyen** and Audronė Virbickaitė (2023), *Modeling stock-oil co-dependence with Dynamic Stochastic MIDAS Copula models*, Energy Economics. (Paper - Codes)
9. Sune Karlsson, Stepan Mazur, **Hoang Nguyen** (2022), *Vector autoregression mod-*

els with skewness and heavy tails, Journal of Economic Dynamics and Control. (Paper - Codes - Appendix - Slides)

8. Tamás Kiss, Stepan Mazur, **Hoang Nguyen** and Pär Österholm (2022), *Modelling the Relation between the US Real Economy and the Corporate Bond-Yield Spread in Bayesian VARs with non-Gaussian Disturbances*, Journal of Forecasting. (Paper - Codes)

7. Tamás Kiss, **Hoang Nguyen** and Pär Österholm (2022), *Modelling Okun's Law—Does non-Gaussianity Matter?*, Empirical Economics. (Paper - Codes)

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

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

4. 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)

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

2. **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)

1. **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, Tamás Kiss, **Hoang Nguyen** and Pär Österholm, *US Interest Rates: Are Relations Stable?* (Paper - Codes)

Tamás Kiss, Stepan Mazur, Hoang Nguyen and Pär Österholm, *VAR Models with Fat Tails and Dynamic Asymmetry*(Paper - Codes)

Other Publications 2. Taras Bodnar, Stepan Mazur, **Hoang Nguyen** (2024), *Estimation of optimal portfolio compositions for small sample and singular covariance matrix* in Advanced Statistical Methods in Process Monitoring, Finance, and Environmental Science : Essays in Honour of Wolfgang Schmid (Paper)

1. Sune Karlsson, Tamás Kiss, **Hoang Nguyen**, and Pär Österholm (2022), *Svensk ekonomi är inte normal (och oberoende) – fakta om makroekonomiska variabelers tidsserieegenskaper*, Ekonomisk Debatt. (Paper)

Teaching Experience **Instructor**, IEI, Linköping University
Financial Risk Management 2023 - now
Portfolio Management 2024 - now

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
	Structured factor copulas for modeling the systemic risk of European and U.S. banks	
	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
	Presenter, Seminar in Statistics, Stockholm University	Stockholm 2024
	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	Hybrid 2021
	Modeling stock-oil co-dependence with DSM Copula models	
	Presenter, 2022 NBER-NSF SBIES Conference	Hybrid 2022
	Presenter, Swedish Conference in Economics	Stockholm 2022
	Poster presenter, ISBA world meeting	Montreal 2022
	Bayesian predictive distributions of oil returns using Mixed Data Sampling volatility models	
	Presenter, 2023 NBER-NSF SBIES Conference	Philadelphia 2023
	US Interest Rates: Are Relations Stable?	
	Poster presenter, ESOBE 2022	Salzburg 2022
	Presenter, CIRET 2024	Vienna 2024
Grants	IEI Exchange grant	2025

Torsten Söderbergs Stiftelse	2024-2025
NBER-NSF SBIES travel grant	2023
Siamon Foundation travel grant	2022
Browaldhstipendier	2019

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