Hoang Nguyen

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Personal Information
Nationality: Vietnam
Date of birth: 29 Jan 1989
Marital Status: Single

Education

PhD. Business and Quantitative methods, Universidad Carlos III de Madrid
Supervisors: **Prof. M. Concepción Ausín** and **Prof. Pedro Galeano** 2015-Now
Visiting PhD student at Ca' Foscari University of Venice,
Invited by **Prof. Roberto Casarin**, 2017/10 - 2017/12.

MSc. Business and Quantitative methods, Universidad Carlos III de Madrid
Thesis Title: Modelling Stock Dependence using Factor Copulas 2013-2015
Dissertation Advisor: **Prof. M. Concepción Ausín**

BA, Distinction, National Economics University, Vietnam (NEU).
Degree in Banking and Finance 2007-2011

Short courses (in PhD program):

- *Tail Risk*, **Prof. David Veredas** (Université libre de Bruxelles) Madrid 2014
- *Empirical Distribution*, **Prof. Winfried Stute** (U. of Giessen) Madrid 2014
- *The power of penalties*, **Prof. Paul Eilers** (Erasmus University) Madrid 2015
- *Non-Linear Methods for Complex Systems Analysis*, **Prof. Reik Donner** & **Marc Wiedermann** (PIK - Potsdam) Cologne 2015
- *Models of Game Theory in Social Networks*, **Prof. Nizar Allouch** (Queen Mary U.) & **Dunia Lopez** (U. Pablo Olavide) Madrid 2015
- *Bayesian Statistics and Algorithms (CIRM - Thematic month)* Marseille 2016
- *Data Mining*, **Prof. Mykola Pechenizkiy** (TU Eindhoven) Jyvaskyla 2016
- *Longitudinal Data Analysis*, **Prof. Molenberghs** (KU Leuven) Jyvaskyla 2016
- *Le Cam's Asymptotic Theory*, **Prof. Marc Hallin** Madrid 2017
- *Quasi Monte Carlo*, (Summer School) Graz 2017
- *Thematic Semester on Statistics for Energy Markets* Paris 2018
- *Master class in Bayesian statistics* Marseille 2018

Teaching Experience

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

Publication	**Hoang Nguyen,** M. Concepción Ausín and Pedro Galeano (2019), *Parallel Bayesian inference for high dimensional dynamic factor copulas*, Journal of Financial Econometrics.
Working paper	**Hoang Nguyen,** M. Concepción Ausín and Pedro Galeano (2019), *Variational Inference for extended factor copulas*
	Hoang Nguyen, M. Concepción Ausín and Pedro Galeano (2018), *Variational Inference for high dimensional structured factor copulas*, UC3M Working papers. Statistics and Econometrics 18-05.
	Jesper Stage, Magnus Lindmark, Huong Nguyen, **Hoang Nguyen** (2019), *What are drivers of Swedish sustainable development path? New evidence from Bayesian Dynamic Linear Models*

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

Fellowships and Awards

CRoNoS travel grant	2019
ISBA World meeting travel grant	2018
UC3M mobility grant	2017
ALDE travel grant	2017
ISBA World meeting travel grant	2016
PhD fellowship at Universidad Carlos III de Madrid	2015-2019
Full Master Scholarship at Universidad Carlos III de Madrid	2013-2015

Computer Skills

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

Languages

Vietnamese (Native), English (Advanced); Spanish (Intermediate); German (Beginner);

Miscellaneous

Representative for UC3M in Econometric game 2017 **(Final round 10/30 teams)**;
Coding Club UC3M content manager (Website: https://codingclubuc3m.github.io/);