

**Contact Information**

Office: N4035  
 School of Business  
 Örebro University  
 Fakultetsgatan 1  
 70281 Örebro, Sweden  
 Phone: (+46) 19303853

**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**

**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**

**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. (Paper - Code - Appendix - Slides - Poster)  
 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**

**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: <i>Statistics for Telecommunication</i> - Web content	2016
	Course: <i>Financial Risk Management</i> - Web content	2015
<b>Conference &amp; seminar</b>	<b>Parallel Bayesian inference for high dimensional dynamic factor copulas</b>	
	Presenter, CFE-CMStatistics 2016	Seville 2016
	Presenter, Workshop in Bayesian Econometrics, UC3M	Madrid 2016
	Poster presenter, International Society for Bayesian Analysis (ISBA)	Cagliari 2016
	<b>What are drivers of Swedish sustainable development path?</b>	
	Presenter, XX Applied Economics Meetings	Valencia 2017
	<b>Variational Inference for high dimensional structured factor copulas</b>	
	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
	<b>Variational Inference for extended factor copulas</b>	
	Presenter, The 2nd workshop on Multivariate Data and Software	Cyprus 2019
	Presenter, 39th International Symposium on Forecasting	Thessaloniki 2019
<b>Fellowships and Awards</b>	ISF travel grant	2019
	CRoNoS travel grant	2019
	ISBA World meeting travel grant	2016&2018
	UC3M mobility grant	2017
	ALDE travel grant	2017
	PhD fellowship at Universidad Carlos III de Madrid	2015-2019
	Full Master Scholarship at Universidad Carlos III de Madrid	2013-2015
<b>Computer Skills</b>	Languages: R, C++, Python, Matlab	
	Software: Latex, Open Office.	
	OS: Linux.	
<b>Languages</b>	Vietnamese (Native), English (Advanced); Spanish (Intermediate);	