

# Hoang Nguyen

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## Contact Information

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School of Business  
Örebro University  
Fakultetsgatan 1  
70281 Örebro, Sweden  
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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

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, Stepan Mazur, **Hoang Nguyen** (2022), *Vector autoregression models with skewness and heavy tails* (Paper - Codes - Appendix - Slides)

**Hoang Nguyen** and Audronė Virbickaitė (2022), *Modeling stock-oil co-dependence with Dynamic Stochastic MIDAS Copula models* (Paper - Codes)

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

**Ongoing work** Audronė Virbickaitė, **Hoang Nguyen** and Minh-Ngoc Tran, *Bayesian predictive distributions of oil returns using Mixed Data Sampling volatility models* (Paper - Codes)

Sune Karlsson, Tamás Kiss, **Hoang Nguyen** and Pär Österholm, *Hybrid time varying parameter VAR models with fat tails* (Paper - Codes)

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

**Teaching Experience** **Instructor**, Statistics Unit, Örebro University  
Independent Project I - II, Statistics 2019 - 2022

**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
	<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
	Presenter, CFE-CMStatistics 2019	London 2019
	<b>Vector autoregression models with skewness and heavy tails</b>	
	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
	<b>Dynamic relationship between Stock market and Bond market</b>	
	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
	<b>A dynamic leverage stochastic volatility model</b>	
	Poster presenter, 11th European Seminar on Bayesian Econometrics	Virtual 2021
	<b>Modeling stock-oil co-dependence with DSM Copula models</b>	
	Presenter, 2022 NBER-NSF SBIES Conference	Missouri 2022
	Presenter, Swedish Conference in Economics	Stockholm 2022
	Poster presenter, ISBA world meeting	Montreal 2022
	<b>Hybrid time varying parameter VAR models with fat tails</b>	
	Poster presenter, ESOBE 2022	Salzburg 2022
<b>Awards</b>	NBER-NSF SBIES travel grant	2022
	Siamon Foundation travel grant	2022
	ISBA World meeting travel grant	2018&2022
	ISF travel grant	2019
	CRoNoS travel grant	2019
	UC3M mobility grant	2017
	ALDE travel grant	2017
<b>Computer Skills</b>	Languages: R, C++, Python, Matlab	
	Software: Latex, Open Office.	
	OS: Linux.	
<b>Languages</b>	Vietnamese (Native), English (Advanced); Spanish (Elementary); Swedish (Elementary);	