Hoang Nguyen

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Contact Information
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

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

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)

Sune Karlsson, **Hoang Nguyen**, Stepan Mazur (2020), *VAR models with fat tails and asymmetry* (Paper - Codes)

Tamás Kiss, **Hoang Nguyen**, Pär Österholm (2020), Modelling Returns in US Housing Prices – You're the One for Me, Fat Tails. (Paper)

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

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, 12th International Conference of the ERCIM WG on Computational and Methodological Statistics	London 2019
	VAR models with fat tails and asymmetry	
	Presenter, Instituto Tecnológico Autónomo de México external seminar	Mexico 2020
	Presenter, 40th International Symposium on Forecasting	Rio de Janeiro 2020
	Presenter, 2nd Vienna Workshop on Economic Forecasting	Vienna 2020
	Presenter, Stockholm University Matstat seminar	Stockholm 2020
	Dynamic relationship between Stock market and Bond market: A GAS MIDAS copula approach.	
	Presenter, 13th International Conference of the ERCIM WG on Computational and Methodological Statistics	London 2020
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 (Intermediate); Swedish (Beginner);