Hoang Nguyen
Website: http://hoanguc3m.github.io
Email: hoang.nguyen@oru.se

Contact Information
Office: N4032
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

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 Tamás Kiss, Stepan Mazur, **Hoang Nguyen** and Pär Österholm (2021), *Modelling* *the Relation between the US Real Economy and the Corporate Bond-Yield Spread in Bayesian VARs with non-Gaussian Disturbances* (Paper - Codes)

Sune Karlsson, Stepan Mazur, **Hoang Nguyen** (2021), *Vector autoregression models with skewness and heavy tails* (Paper - Codes)

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

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)

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, CFE-CMStatistics 2019	London 2019

	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	Virtual 2021
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 (Elementary); Swedish (Elementary);