MANH CUONG NGUYEN

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Personal website

EDUCATION

University of Glasgow, U.K. 2024 - 2025

Master of Science, Data Analytics for Economics and Finance

- GPA: 18.42/22
- Master dissertation: Variational Inference for Hybrid Deep Learning Models in Stock Price Forecasting supervised by Dr. Santiago Montoya-Blandón.
- Relevant Modules: Bayesian Data Analysis, Econometrics 2, Deep Learning, Applied Time Series, Statistical Machine Learning, Microeconometrics, Text Analytics.

National Economics University, Vietnam 2020 - 2024

Bachelor of Science, Finance

- GPA: 3.8/4.0 or 8.84/10 (First-class honour)
- Bachelor dissertation: The Role of Personal Financial Leverage in Real Estate Transactions in Vietnam supervised by Dr. Anh The Khuc.
- Relevant Modules: Econometrics, Statistics, Calculus, Microeconomics, Macroeconomics, International Economics, Business Finance, International Finance, Investment Principles, Portfolio Analysis, Fixed Income Securities, Derivatives.

SHORT COURSES

Modern Statistics with R, Vietnam Institute for Advanced Studies in Mathematics Dec 2023

Fully-funded by Vietnam Institute for Advanced Study in Mathematics

Research and learning experience program, Vietnam Summer School of Sciences Aug 2023

Fully-funded by Vingroup Innovation Fund and Vietnam Institute for Advanced Study in Mathematics

RESEARCH EXPERIENCE

Research Assistant, National Economics University, Vietnam Jun 2022 -

Supervised by Dr. Anh The Khuc

- Collect and analyse primary data on digital financial services, borrower behaviour, and crowdfunding for behaviour analysis projects.
- Process and interpret secondary data from development banks.
- Prepare materials and write literature review for publications.

PROJECTS

Multilateral Development Banks (MDBs) profitability Jan 2025 -

National Economics University

- Preprocess annual financial data from 17 multilateral development banks worldwide from 2016 to 2024, including structuring wide-format data into panel data, merging datasets, and imputing missing values.
- Estimate baseline relationships using Pooled OLS, then control for unobserved heterogeneity with Fixed Effects (FE) and Random Effects (RE) models.
- Correct endogeneity via Two-Stage Least Squares (2SLS) and Two-Stage Correlated Random Effects (2S-CRE).
- Conduct statistical analysis and prepare reports using R.

Bayesian Lasso & Group Lasso implementation Mar 2025
University of Glasgow
- Design and implement Gibbs samplers from first principles for the Bayesian Lasso (Park & Casella, 2008) and Group Lasso (Kyung et al., 2010).
- Build a Monte Carlo simulation framework to replicate published experiments: generated correlated covariates (trichotomized and interaction terms) and executed multiple replications to evaluate estimator behaviour.
- Compute posterior modes and Monte Carlo mean squared errors for each parameter estimate, systematically comparing shrinkage profiles and variable-selection accuracy between methods.
- Conduct the analysis using MATLAB.

Stock market prediction Mar 2025
University of Glasgow
- Preprocess a dataset containing daily percentage price movements of 442 companies from 05/04/2010 to 31/03/2022, specifically performing data normalisation and constructing a data loader.
- Develop a model for forecasting next-day closing returns (01/04/2022) and evaluate its performance using Mean Squared Error (MSE).
- Design a Long Short-Term Memory (LSTM) neural network architecture, performing hyperparameter tuning (e.g., number of hidden layers, neuron count, learning rate) to optimise model performance and achieve the lowest possible MSE.
- Implement model training and evaluation in Python using PyTorch.

PUBLICATIONS

Anh The Khuc, Phuong Thi Hoai Nguyen, **Manh Cuong Nguyen**, Ha Thu Le, *"Perceived risks of financial misconduct and fintech in crowdfunding of Vietnamese individual investors"*, Emerging Markets Review (2024).

Khuc The Anh, **Nguyen Manh Cuong**, Nguyen Ha Anh, Vu Hoang Anh, Nguyen Quoc Tien, *"Access to credit for real estate transactions in emerging markets - Empirical evidence from Vietnam"*, Journal of International Economics and Management (2024).

ACADEMIC ACHIEVEMENTS

Adam Smith Skills Award, University of Glasgow — Jun 2025

Top 5 in Capco case study competition - Finance consulting, Scottish Universities — Nov 2024

Award for Graduating with **Excellent** Academic Results, National Economics University — Sep 2024

Scholarship for **Outstanding** High-Class Rankings, National Economics University — 2022 - 2024

Second prize (2024, 2023) and **Third prize** (2022) in Scientific Research competition, National Economics University — 2022 - 2024

5-Merit Student Award, National Economics University — 2022 - 2024

SKILLS

Programming Python, R, MATLAB, LaTeX, Stata, EViews.
Languages Vietnamese (native), English (fluent)

REFERENCES

Dr. Manh The Nguyen
Dean of Faculty of Mathematics
College of Technology
National Economics University, Vietnam
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Dr. The Anh Khuc
Senior lecturer in Banking and Finance
School of Banking and Finance
National Economics University, Vietnam
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