

Minh Tri, Phan

School of Economics and Political Science
University of St.Gallen (HSG)
Bodanstrasse 6, 9000 St.Gallen, Switzerland

(+41) 78-795-64-00
triminh.phan@unisg.ch
<https://minhtriphphan.github.io/>

Education

University of St.Gallen (HSG) , St.Gallen, Switzerland	Mar 2019 - Dec 2024 (expected)
Ph.D., Econometrics	
Dissertation: Three Essays in Textual Analysis in Economics and Finance	
Advisor: Prof. Dr. Matthias Reginald Fengler	
University of Kiel (CAU) , Kiel, Germany	Apr 2016 - Dec 2018
M.Sc., Quantitative Economics	
GPA: 1.3/1.0 on German scale (3.7/4.0 on the US scale)	
Thesis: Horseshoe+ prior for Bayesian Vector Autoregression	
Advisor: Prof. Dr. Kai Carstensen	
Foreign Trade University (FTU) , Ho Chi Minh, Vietnam	Sep 2011 - Sep 2015
B.A., International Finance	
GPA: 3.2/4.0	

Employment

University of Basel , Basel, Switzerland (forthcoming)	Jan 2025 - Dec 2026
Faculty of Business and Economics	
Postdoctoral researcher	
German National Bank , Frankfurt, Germany	Apr 2024 - Sep 2024
Team: Financial stability risks from climate change, indebtedness of states and companies	
Data analyst intern	
University of St.Gallen , St.Gallen, Switzerland	Mar 2019 - now
Faculty of Mathematics and Statistics	
Research assistant	

Research

Interests: Machine Learning, Deep Learning, Natural Language Processing, Financial Documents, Stock Return Predictability

- Phan, T.M., 2024. Sentiment-semantic word vectors: A new method to estimate management sentiment. *Swiss Journal of Economics and Statistics*, 160(1), p.9, <https://doi.org/10.1186/s41937-024-00126-1>
- Phan, M.T. and Senn, E.-J., 2024. LongFinBERT: A Language Model for Very Long Financial Documents, Presented at the CFE2023 conference, Berlin
- Fengler, M. and Phan, M.T., 2023. A Topic Model for 10-K Management Disclosures (No. 2307). Economics Working Paper Series, University of St. Gallen, School of Economics and Political Science, URL: https://econpapers.repec.org/paper/usgeconwp/2023_3a07.htm

Conferences and Seminars

Financial Econometrics and Machine Learning (FinEML) Conference, 2024, Lugano, Switzerland
 Fraud and Manipulation in Financial Markets Conference, 2024, Lancaster, England (presented by co-author)
 Deutsche Bundesbank Research Seminar, 2024, Frankfurt am Main, Germany
 International Conference of Quantitative Finance and Financial Econometrics 2024, Marseille, France
 17th International Conference on Computational and Financial Econometrics 2023, Berlin, Germany
 Swiss Society of Economics and Statistics, Annual Congress 2023, Neuchâtel, Switzerland
 Seminar on Statistics and Econometrics at the University of Kiel 2022, Kiel, Germany
 International Conference of Quantitative Finance and Financial Econometrics 2022, Marseille, France

Academic reviewing

Journal of Asian Business and Economic Studies, Economic Systems

Projects and Competitions

LongFinBERT - Language Model for Very Long Financial Documents

Develop a language model that is able to handle very long financial documents. Available on [HuggingFace](#)

Feedback Prize - Predicting Effective Arguments, Kaggle competition

5th/1557 place, gold medal. [Solution](#)

Predict Student Performance from Game Play, Kaggle competition

8th/2013 place, gold medal. [Solution](#)

CommonLit - Evaluate Student Summaries, Kaggle competition

16th/2056 place, silver medal. [Solution](#)

Teaching Experience

Time Series Econometrics

Teaching Assistant, with Prof. Matthias Reginald Fengler, at HSG

Mar 2021 - now

Multivariate Statistical Analysis

Teaching Assistant, with Prof. Matthias Reginald Fengler, at HSG

Mar 2019 - now

Elementary Econometrics

Tutor, with Prof. Kai Carstensen, at CAU

Oct 2017 - Dec 2018

Languages

Native Vietnamese, Fluent English, Basic German

References

Prof. Dr. Matthias Reginald Fengler

Chair of Econometrics, Faculty of Mathematics and Statistics, University of St.Gallen
 (+41) 71-224-2457 matthias.fengler@unisg.ch

Prof. Ph.D. Lyudmila Grigoryeva

Quantitative Economics, Faculty of Mathematics and Statistics, University of St.Gallen
 (+41) 71 224 31 54 lyudmila.grigoryeva@unisg.ch