Minh Tri, Phan

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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

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

Research

1. Phan, M.T. (2024) Sentiment-Semantic Word Vectors: A New Method to Estimate Management Sentiment. Revision Requested from Swiss Journal of Economics and Statistics. Available at SSRN: https://ssrn.com/abstract=4723125
2. Phan, M.T. and Senn, E.-J. (2024) LongFinBERT: A Language Model for Very Long Financial Documents, Presented at the CFE2023 conference, Berlin
3. 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

Conference and Seminar Presentation

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

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
5^{th}/1557 place, gold medal. Solution

Predict Student Performance from Game Play, Kaggle competition
8^{th}/2013 place, gold medal. Solution

CommonLit - Evaluate Student Summaries, Kaggle competition
16^{th}/2056 place, silver medal. Solution

Teaching Experience

Time Series Econometrics Mar 2021 - now
Teaching Assistant, with Prof. Matthias Reginald Fengler, at HSG

Multivariate Statistical Analysis Mar 2019 - now
Teaching Assistant, with Prof. Matthias Reginald Fengler, at HSG

Elementary Econometrics Oct 2017 - Dec 2018
Tutor, with Prof. Kai Carstensen, at CAU

Websites

Github: https://github.com/minhtriphan
Kaggle: https://www.kaggle.com/shinomoriaoshi

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`