

# VIET HUNG PHAM

+36 20 322 7587 | [phamvh95@gmail.com](mailto:phamvh95@gmail.com) | [www.linkedin.com/in/phamvh95](http://www.linkedin.com/in/phamvh95) | [github.com/pvh95](https://github.com/pvh95)

## EDUCATION

### Budapest University of Technology and Economics

*Master of Science in Mathematics*

Budapest, Hungary

*Expected: 2021 February – 2023 January*

### Eötvös Loránd University

*Bachelor of Science in Mathematics*

Budapest, Hungary

*2017 September – 2021 January*

- Grade: **First Class Honours**

## WORK EXPERIENCE

### Central European University MicroData Research Group

*Quantitative Developer / Research Assistant*

Budapest, Hungary

*June 2020 -*

- Worked on an **ERC Grant** project (European equivalent of the **NSF**) about *business political preferential treatment in public procurement* led by [Prof. Ádám Szeidl](#) and [Prof. Miklós Koren](#).
- Facilitated **refactoring and updating** Python2 codebase to Python3 of a data streaming process.
- Instigated and implemented a new, efficient **deterministic date imputation algorithm** to replace the weighted regression-based version for imputing the missing decision dates of tenders.
- Researched and implemented a Python package of various **linear regression (OLS) bootstrapping techniques**. Proposed a *computationally less expensive method for building BCa confidence interval* for large sample sizes. [https://github.com/pvh95/ols\\_bootstrap](https://github.com/pvh95/ols_bootstrap) (95% progress)

### Cambridge Mobile Telematics

*Data Scientist / Machine Learning Summer Intern*

Budapest, Hungary

*June 2022 - September 2022*

- Researched, developed and delivered **vehicle non-driveability machine learning solutions** using mobile phone telematics and the insurance company's post-trip data (approx 1700 records).
- Initiated the development of **repair costs prediction of vehicles**; scrutinized the problem and carried out the solutions from multiple modelling perspectives (classification and regressions).
- Proposed an elaborate *econometric and computational statistical methodology* to **better gauge the expected repair costs of vehicles** for insurance companies.

### BlackRock

*Alternative Investment Product Strategist Intern*

Budapest, Hungary

*January 2020 - June 2020*

- Assisted the European BlackRock's teams in raising capital for the **European Property Fund**.
- Implemented a **database** with relevant information about predecessors' funds to be used as a scheme and a directive for BlackRock's future property funds.
- Collected and **analyzed information about competitors' private credit funds**; wrote a daily summary to the management of BlackRock Alternatives Investors' Private Credit Department.

### MSCI

*Quantitative Model Validation Intern*

Budapest, Hungary

*July 2019 - January 2020*

- Carried out **analytical validation** of MSCI BEON, the analytics and risk management platform.
- Ran **performance attribution tests** on portfolios by investigating the cause of numerical anomalies in metrics encountered in BEON; reported these discrepancies to the DEV team.
- Created a wide array of portfolios for various types of financial instruments to **cover all possible scenarios** used and evaluated in performance attribution and factor model tests.

## SKILLS, ACTIVITIES & INTERESTS

Languages	Native Hungarian; Fluent in English; Conversational Proficiency in Vietnamese
IT Skills	Python, Git, (Linux) Command Line, GitHub, BitBucket, JIRA, L <sup>A</sup> T <sub>E</sub> X
ML Frameworks	Numpy, Pandas, Sklearn, Matplotlib, TensorFlow, Optuna, AWS EC2, GCP, PySpark
Interests	Machine Learning, Computational Statistics, Financial Markets, International Affairs