

VIET HUNG PHAM

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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* under [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 (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' 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^AT_EX

ML Frameworks

Numpy, Pandas, Sklearn, Matplotlib, TensorFlow, Optuna, AWS EC2, GCP, PySpark

Interests

Machine Learning, Computational Statistics, Financial Markets, International Affairs