VIET HUNG PHAM

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EDUCATION

Budapest University of Technology and Economics — **Budapest, Hungary**
Master of Science in Mathematics — *Expected: 2021 February – 2023 January*

Eötvös Loránd University — **Budapest, Hungary**
Bachelor of Science in Mathematics — *2017 September – 2021 January*

- Grade: **First Class Honours**

WORK EXPERIENCE

Central European University MicroData Research Group — **Budapest, Hungary**
Research Assistant / Quantitative Developer — *June 2020 -*

- Worked on a **ERC Grant** project (European equivalent of the National Science Foundation) about business political preferential treatment at the Department of Economics and Business.
- 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 old, weighted linear regression-based version for imputing the missing decision dates of tenders.
- Built a Python package of various **linear regression (OLS) bootstrapping techniques**.
  GitHub page: `https://github.com/pvh95/ols_bootstrap` (90% progress)

Cambridge Mobile Telematics — **Budapest, Hungary**
Data Scientist Summer Intern — *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).
  Results: ROC AUC was 0.7 and Precision-Recall AUC was 0.85 on the test set.
- Initiated the development of **repair costs prediction of vehicles**; scrutinized the problem from multiple modelling perspectives, that is, multiclass classification and ordinal regression.
- Proposed an elaborate computational statistics solution for the evaluations of repair cost data to **estimate the confidence interval of the average repair costs of a car**.

BlackRock — **Budapest, Hungary**
Alternative Investment Product Strategist Intern — *January 2020 - June 2020*

- Assisted the European BlackRock's teams to raise 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 **analysed information about competitors' private credit funds**, and wrote a daily summary to the management of BlackRock Alternatives Investors' Credit Department.

MSCI — **Budapest, Hungary**
Quantitative Model Validation Intern — *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, LaTeX
ML Frameworks	Numpy, Pandas, Sklearn, TensorFlow, Optuna, AWS EC2, GCP, PySpark
Interests	Machine Learning, Computational Statistics, Financial Markets, International Affairs