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**
Quantitative Developer / Research Assistant — *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** (95% progress). Proposed a *computationally less expensive method for building BCa confidence interval* for larger sample sizes; the method is **approved** by Prof. Bradley Efron.

Cambridge Mobile Telematics — **Budapest, Hungary**
Data Scientist / Machine Learning 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).
- 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 — **Budapest, Hungary**
Alternative Investment Product Strategist Intern — *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 — **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, Matplotlib, TensorFlow, Optuna, AWS EC2, GCP, PySpark
Interests	Machine Learning, Computational Statistics, Financial Markets, International Affairs