Tai Quoc

Quantitative Researcher

Profile

R&D specialist in financial markets with solid statistics and programming background

Employment History

Quantitative Researcher - Estimation Design at J.P.Morgan Chase

April 2019 – Present

Responsibilities:

- Develop model estimation for stress testing (CCAR/DFAST)
- Research estimation methodologies used across the firm

Projects:

- Extend US treasury yield curve/swap curve forecast horizon
- Model US total equity market quarterly trading volume
- Detect US business cycles by Fourier Transform
- Forecast Structured Products LOB revenue in stress
- Utilize machine learning in car loan pricing methodology

Research & Development Officer at Hochiminh Stock Exchange

December 2015 – August 2017

- R&D new financial products (Indexes, ETF, Covered Warrant)
- Maintain index system and methodology

Corporate Credit Officer at Vietnam Financial Leasing

November 2014 – October 2015

Education

Master in Quantitative Finance, University of Warsaw

October 2017 – December 2019

- Python: PCA yield curves / FDM Black-Scholes / Automate trading system
- R: Forecast time series (ARIMA/VECM) / Backtest high frequency trading
- C++: Pricing options (Vanilla/Exotic) with Monte Carlo simulation

CFA level 3 candidate

HONORS & AWARDS

3rd place in Risk Modelling Challenge

ING Bank Śląski

Develop forecast model for default probabilities of retail customers

Full scholarship

Imaginarius Foundation

Full scholarship based on Warsaw University admission grade

Details

Warszawa, Poland, 729611560
minhtai.quoc@gmail.com

Nationality

Vietnamese

Links

LinkedIn

Skills

Financial Modeling

Statistics

Python

R

C++

Languages

English

Vietnamese