Võ Triệu Dĩ

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SUMMARY

In 2015, I have enrolled the program in Economics & Mathematics which is focus on Statistics & Econometrics. Hard-working student that has been provided analytical and logical thinking skills. With experiences in data analytics, modelling and system fields, I want to help achieving company goals.

EDUCATION

Toulouse 1 Capital University - PUF   Oct 2015 - June 2018

Bachelor of Economics and Management (Focus on Econometrics)

GPA: 14.551/20

<u>General classes</u>: Macroeconomics, Microeconomics, Advance Mathematics, Probability & Statistics, Descriptive Statistics, Inferential Statistics, Introduction to Econometrics, Databases, Calculus, Linear algebra, Financial Math, Law, Business Game, Corporate Finance, Financial Accounting, Macro Models, Industrial Organization, Public Economics, Uncertainty and Behavior Economics.
<u>Options (Econometrics):</u> Measure Integration, Statistical methods for Econometrics, Optimization.

EXPERIENCES

Home Credit Vietnam   Feb 2020 – Now

CRM Statistical Modeling Team Leader
CRM Statistical Modeling Analyst

- Maintain and writing PL/SQL script to maintain Analytical Data Mart for training, scoring and monitoring of models.
- Monitoring the stability of predictors and models.
- Apply Machine learning on Python to build and monitor Probability to buy models, Products channel model, POS cutting approval models, input models for solver optimizations, POS Underwriting approval model, text segmentation, etc.
- Technology transformation: moving data mart from Data warehouse to Hadoop, usage PySpark to utilize Hadoop system, usage big data to CRM data mart, Using Airflow for schedule python job.
- Pilot evaluation, A/B testing and other tasks required by manager.

Software's: Python, Oracle PL/SQL, Excel, Power BI, Hue, Airflow, PySpark.

ABBank   Aug 2019 – Dec 2019

Credit Risk Modelling

- Building regular risk rating report.
- Corporate with IT to maintain current approval systems.
- Building & maintaining PD model for SME and retails segments.
- Corporate with external consultants to improve current approval process.
- Assisting Basel II project (Credit risk part – LGD & EAD modelling, Monte Carlo simulation).

Software's: R, Excel, Oracle SQL

Home Credit Vietnam   Aug 2018 – Aug 2019

CRM Data Mining Analyst

- Maintain and writing PL/SQL script to maintain current process and building daily and ad-hoc reports on Tableau, Excel pivot.
- Apply several techniques such as Logistics regression, Random Forest, Light GBM, Uplift tree, etc. on Python to build and monitor PTB (Probability to buy) model, price elasticity model.

- Technology transformation: moving data mart from Data warehouse to Snowflake cloud and maintain it, usage big data to CRM data mart, scoring in Keboola cloud and transfer score to SAS.
- Corporate with other departments, especial Underwriting to maintain current eligible clients.
- Pilot evaluation, A/B testing and other tasks required by manager.

Software's: Python, Oracle PL/SQL, Excel, Tableau, Power BI, Keboola – Snowflake cloud

TRAININGS

- Pre master in Data science & quantitative finance - JVN

- An introduction to the mathematics of machine learning – HCMUS Summer courses

- Bayesian methods in machine learning – HCMUS Summer courses

- Fundamental machine learning and deep learning – Viet AI   2018

- Analytical academy – Home Credit VN   2018

- Scoring academy – Head of Home Credit R&D   2019

- CRM Data scientists – Home Credit Russian (Moscow)   2019

LANGUAGES AND SKILLS

Vietnamese	Native
English	Upper intermediate
Software's	Python, R, SPSS, Power BI, Oracle PL/SQL, Tableau, Snowfla Microsoft Office