Hoang Nguyen

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Personal Information
Nationality: Vietnam
Date of birth: 29 Jan 1989
Marital Status: Married

Current Position

Senior lecturer at Department of Management and Engineering (IEI), Linköping University — 08/2023-Now

Postdoctoral researcher at School of Business, Örebro University — 2019-2023

Education

PhD. Business and Quantitative methods, Universidad Carlos III de Madrid
Bayesian inference for high dimensional factor copula models
Supervisors: **Prof. M. Concepción Ausín** and **Prof. Pedro Galeano** — 2019
Visiting PhD student at Ca' Foscari University of Venice,
Invited by **Prof. Roberto Casarin**, — Oct - Dec, 2017

MSc. Business and Quantitative methods, Universidad Carlos III de Madrid — 2015

BA in Banking and Finance, National Economics University, Vietnam (NEU) — 2011

Publication

13. **Hoang Nguyen** and Pär Österholm (2024), *A Note on The Dynamic Effects of Supply and Demand Shocks in the Crude Oil Market*, Applied Economics Letters. (Paper)

12. Audronė Virbickaitė, **Hoang Nguyen** and Minh-Ngoc Tran (2023), *Bayesian predictive distributions of oil returns using Mixed Data Sampling volatility models*, Resources Policy (Paper - Codes)

11. **Hoang Nguyen**, Farrukh Javed (2023), *Dynamic relationship between Stock market and Bond market: A GAS MIDAS copula approach*, Journal of Empirical Finance (Paper - Codes)

10. **Hoang Nguyen** and Audronė Virbickaitė (2023), *Modeling stock-oil co-dependence with Dynamic Stochastic MIDAS Copula models*, Energy Economics. (Paper - Codes)

9. Sune Karlsson, Stepan Mazur, **Hoang Nguyen** (2022), *Vector autoregression models with skewness and heavy tails*, Journal of Economic Dynamics and Control. (Paper - Codes - Appendix - Slides)

8. Tamás Kiss, Stepan Mazur, **Hoang Nguyen** and Pär Österholm (2022), *Modelling the Relation between the US Real Economy and the Corporate Bond-Yield Spread in Bayesian VARs with non-Gaussian Disturbances*, Journal of Forecasting. (Paper - Codes)

7. Tamás Kiss, **Hoang Nguyen** and Pär Österholm (2022), *Modelling Okun's Law–Does non-Gaussianity Matter?*, Empirical Economics. (Paper - Codes)

6. Tamás Kiss, **Hoang Nguyen**, and Pär Österholm (2021), *Modelling Returns in US Housing Prices—You're the One for Me, Fat Tails*, Journal of Risk and Financial Management. (Paper)

5. **Hoang Nguyen**, Trong-Nghia Nguyen, Minh-Ngoc Tran (2021), *A dynamic leverage stochastic volatility model*, Applied Economics Letters. (Paper - Slides)

4. Tamás Kiss, **Hoang Nguyen**, and Pär Österholm (2021), *The Relation between the High-Yield Bond Spread and the Unemployment Rate in the Euro Area*, Finance Research Letters. (Paper)

3. Tamás Kiss, Stepan Mazur, and **Hoang Nguyen** (2021), *Predicting returns and dividend growth - the role of non-Gaussian innovations*, Finance Research Letters. (Paper)

2. **Hoang Nguyen,** M. Concepción Ausín and Pedro Galeano (2020), *Variational Inference for high dimensional structured factor copulas*, Computational Statistics & Data Analysis. (Paper - Code - Appendix - Slides - Poster)

1. **Hoang Nguyen,** M. Concepción Ausín and Pedro Galeano (2019), *Parallel Bayesian inference for high dimensional dynamic factor copulas*, Journal of Financial Econometrics, 17(1), 118-151. (Paper - Code - Appendix - Slides - Poster)

Working paper

Hoang Nguyen, Audronė Virbickaitė, M. Concepción Ausín and Pedro Galeano, *Structured factor copulas for modeling the systemic risk of European and U.S. banks* (Paper - Online Appendix - Codes)

Taras Bodnar, Stepan Mazur, **Hoang Nguyen** (2022), *Estimation of optimal portfolio compositions for small sample and singular covariance matrix* (Paper)

Hien Nguyen Thi, **Hoang Nguyen** and Minh-Ngoc Tran (2023), *Deep Learning Enhanced Volatility Modelling with Covariates* (Paper - Codes)

Sune Karlsson, Tamás Kiss, **Hoang Nguyen** and Pär Österholm, *Hybrid time varying parameter VAR models with fat tails* (Paper - Codes)

Ongoing work

Other Publications

Sune Karlsson, Tamás Kiss, **Hoang Nguyen**, and Pär Österholm (2022), *Svensk ekonomi är inte normal (och oberoende) – fakta om makroekonomiska variablers tidsserieegenskaper*, Ekonomisk Debatt. (Paper)

Teaching Experience

Instructor, IEI, Linköping University

Financial Risk Management	2023 - 2024
Portfolio Management	2024

Instructor, Statistics Unit, Örebro University

Independent Project I - II, Statistics	2019 - 2022
Economics, Methods for Analysis in Economics and Finance	2022

Data mining and business analytics 2022

Conference & seminar

Parallel Bayesian inference for high dimensional dynamic factor copulas
Presenter, CFE-CMStatistics 2016 — Seville 2016
Presenter, Workshop in Bayesian Econometrics, UC3M — Madrid 2016
Poster presenter, International Society for Bayesian Analysis (ISBA) — Cagliari 2016

What are drivers of Swedish sustainable development path?
Presenter, XX Applied Economics Meetings — Valencia 2017

Variational Inference for high dimensional structured factor copulas
Presenter, 49th Meeting of the Working Groups "Statistical Computing" and "Biostatistics" — Gunzburg 2017
Presenter, University Ca' Foscari Internal research seminar — Venice 2017
Presenter, Workshop on Financial Econometrics — Örebro 2018
Presenter, CFE-CMStatistics 2018 — Pisa 2018
Poster presenter, International Society for Bayesian Analysis (ISBA) — Edinburgh 2018
Poster presenter, Bayesian Statistics in the Big Data Era — Marseille 2018

Variational Inference for extended factor copulas
Presenter, The 2nd workshop on Multivariate Data and Software — Cyprus 2019
Presenter, 39th International Symposium on Forecasting — Thessaloniki 2019
Presenter, CFE-CMStatistics 2019 — London 2019

Vector autoregression models with skewness and heavy tails
Presenter, Instituto Tecnológico Autónomo de México external seminar — Virtual 2020
Presenter, 40th International Symposium on Forecasting — Virtual 2020
Presenter, 2nd Vienna Workshop on Economic Forecasting — Virtual 2020
Presenter, Stockholm University Matstat seminar — Virtual 2020
Presenter, ISBA world meeting — Virtual 2021

Dynamic relationship between Stock market and Bond market
Presenter, CFE-CMStatistics 2020 — Virtual 2020
Presenter, 41th International Symposium on Forecasting — Virtual 2021
Presenter, ISI world statistics congress 2021 — Virtual 2021
Presenter, 27th International Conference on Computing in Eco&Fin — Virtual 2021

A dynamic leverage stochastic volatility model
Poster presenter, 11th European Seminar on Bayesian Econometrics — Hybrid 2021

Modeling stock-oil co-dependence with DSM Copula models
Presenter, 2022 NBER-NSF SBIES Conference — Hybrid 2022
Presenter, Swedish Conference in Economics — Stockholm 2022
Poster presenter, ISBA world meeting — Montreal 2022

Hybrid time varying parameter VAR models with fat tails
Poster presenter, ESOBE 2022 — Salzburg 2022

Bayesian predictive distributions of oil returns using Mixed Data Sampling volatility models
Presenter, 2023 NBER-NSF SBIES Conference — Philadelphia 2023

Awards

IEI travel grant	2024
NBER-NSF SBIES travel grant	2023
Siamon Foundation travel grant	2022
ISBA World meeting travel grant	2018&2022
ISF travel grant	2019
CRoNoS travel grant	2019
UC3M mobility grant	2017
ALDE travel grant	2017

Computer Skills

Languages: R, C++, Python, Matlab
Software: Latex, Open Office.
OS: Linux.

Languages

Vietnamese (Native), English (Advanced); Spanish (Elementary); Swedish (Beginner);