Resume - Nguyen Quang, PhD

Researcher at John von Neumann Institute - Vietnam National University at Hochiminh city, Vietnam

Male - born 1980 – Vietnamese citizen
Add.: HCMC, Vietnam
Phone: (0084) (0) 915 684 235
Email : quang.nguyen@polytechnique.org

- PhD in Physics from Ecole Polytechnique - France, Master in Mathematics Finance at University of Marne-la-Vallee, France

- Research interest: Network Science, (Economic) Agent-based modeling, Statistical physics and Empirical finance

- 10 year professional experiences in financial market, quantitative finance, data analytics and business intelligence

- Teaching courses: Introduction to Quantitative Finance, Probability, Statistics, Physics Science, Mathematics for Engineers

- Training "Data Science and Big-data Analytics" to enterprises managers and staffs. Certified by DELL EMC (EMCDSA – Big data Certification)

Website: https://sites.google.com/view/quangnguyenwebsite/home

Linkedin: https://www.linkedin.com/in/quang-nguyen-198a3511/

PROFESSIONAL EXPERIENCES:

- **2017-**: John von Neumann Institute – Vietnam National University at Hochiminh city (VNUHCM)
  - Deputee Director of the Quantitative and Computational in Finance (QCF) Program
    - Build program, invite lecturers
    - Teach and doing research
    - Initiate professional collaboration
    - Organize other activities (conferences, admission program,…)

- **2014-2016**: Mobivi - Viet Phu Payment Services Support Corp. (iCareBenefits) – HCMC, Vietnam
  - Business Intelligence (BI) manager
  - Build and lead BI team from datawarehousing to business decisions
  - Lead various data predictive projects in sales, marketing, risk management, CRM, …

- **2011-2013:** John von Neumann Institute – Vietnam National University at Hochiminh city (VNUHCM)
  - Deputee Director of the Quantitative and Computational in Finance (QCF) Program

- **2010**: Mekong Securities JSC. – HCMC, Vietnam
  - Senior quantitative analyst

- **2009**: Techcombank – Hanoi, Vietnam
  - Risk analyst

Other jobs at Société Générale CIB, Financefi, France ; HORIBA Jobin Yvon, Japan-France

SELECTED PUBLICATIONs:

- Q Nguyen, NKK Nguyen, LHN Nguyen, *"Dynamic topology and allometric scaling behavior on the Vietnamese stock market", Physica A, 514 235-243* (2019)
- Q Nguyen, NKK Nguyen, *"Composition of the first principle component of a stock index - A comparison between SP500 and VNIndex", Physica A, accepted (2018)*
- Q. Nguyen, K. Nguyen; "*Resilience of stock cross-correlation network to random breakdown and intentional attack*", Conference ECONVN'2018, 553-561 (2018)
- H. Nguyen, P. Tran, Q. Nguyen; "*An analysis of eigenvectors of a stock market cross-correlation matrix*", Conference ECONVN'2018, 504-513 (2018)
- Q. Nguyen; *"One-factor model for cross-correlation matrix in the Vietnamese stock market", Physica A, 392 2915* (2013)
- R. Ossikovski, Q. Nguyen, G. Picardi; *Journal Applied Physics,* 103 093525 (2008)
- R. Ossikovski, Q. Nguyen, G. Picardi, J. Schreiber, P. Morin; *J. Raman Spectrosc.*, *39 661* (2008)
- R. Ossikovski, Q. Nguyen, G. Picardi; *Physical Review B,* 75 045412 (2007)
- G. Picardi, Q. Nguyen, R. Ossikovski, J. Schreiber; *Applied Spectrosc,* 61 1301 (2007)
- G. Picardi, Q. Nguyen, R. Ossikovski, J. Schreiber; *Eur. Phys. J. Applied Physics* 40 197 (2007)
- Q. Nguyen, R. Ossikovski, J. Schreiber ; *Optics Communications*, 274 231 (2007)

Education

- PhD in Physics at the Laboratoire des Interfaces et Couches Minces, Ecole Polytechnique, Paris, France (2008)
- Master in Material Sciences, Ecole Polytechnique, Paris, France (2004)
- Engineer in Physics, , Ecole Polytechnique, Paris, France (2004)

PROGRAMMING LANGUAGES and Software: R, Python, Matlab, SPSS, Tableau, Qlik, Excel

OTHERS INTEREST: Popular physics, history, culture and education