

THANH TU NGUYEN

07 81 46 13 45 ◊ thanhtu19392@gmail.com

244 Rue Faubourg Saint Antoine, 75012 Paris

<https://github.com/thanhtu19392> ◊ <https://www.linkedin.com/in/thanh-tu-nguyen>

Looking for a 6-month graduate internship in Data Science starting from March 2018

EDUCATION

Paris Dauphine University

Sep 2014 - Present

Banking - Finance - Insurance & Financial Engineer(Master Degree)

Selective high-quality training in three years in close collaboration with the professional world, dense and intensive courses, specialized in banking business, quantitative models in statistics and finance.

- Statistic, Econometric, Python, VBA, JAVA, Portfolio Theory, Evaluation Black-Scholes and stochastic calculus, Option pricing method, financial instruments and derivatives, Risk Management
- **Coursera:** Machine Learning by Stanford University; Deep Learning Specialization (Andrew Ng) ; Deep Learning by fast.ai

Paris Nanterre La Defense University

Sep 2012 - July 2014

Economics and Management - Rank 2/380

Highest Honor

Vietnamese Bacculaureate. Highest Honor

July 2010

National Competition for Best Students in Mathematics. Third Prize

TECHNICAL STRENGTH

Computer Science

Supervised Learning & Unsupervised Learning (Logistic Regression, SVM, Decision Trees, Neural Networks...)

Computer Languages

Python (Keras, Tensorflow), SQL, Java

Software & Tools

HTML - CSS, Django, LaTeX, Git, Excel, VBA

Project:

Resolving Sudoku 9x9 (Python) (<https://github.com/thanhtu19392/My-Project>)

Kaggle projects (https://github.com/thanhtu19392/kaggle_project)

Porto Seguros Safe Driver Prediction (Top 5%)

PROFESSIONAL EXPERIENCE

Data Science Intern

June 2017 - Sep 2017

LA JAVANESS. Paris

- Build & automate predictive model and implement it in production, at scale.
- Work on a data science team tackling real business issues, analyzing clients' needs.
- Skills: python (scikit-learn,neural network...), Javascript, performing analysis with large datasets

Porfolio Manager Assistant

Jan 2017 - May 2017

ANOVA Funds Investment. Rueil Malmaison

- Monitoring cash flows, cash balances and calculating Net Asset Value of fund
- Implementation of investment decisions taking into account cash, investment guidelines, benchmarks and fund sizes
- Working daily alongside portfolio managers: to support and assist.

Market activity analyst - Pricing OIS Derivatives Products

June 2016 - Nov 2016

SOCIETE GENERALE. Paris La Defense

- Pricing vanilla and exotic options, derivatives products (Swap, Equity)
- Analyze ISDA/CSA negotiations in order to anticipate PnL impacts over funding (FVA) and counterparty risk (CVA)
- Compute PnL and Risk Analysis impacts for Front Office (Trading, CVA desk, sales, CORI) through LIBOR and OIS discounting

Initial Margin Analyst

June 2016 - Sep 2016

SOCIETE GENERALE. Paris La Defense

- Initial margin calculation capturing Delta risk, Vega risk, Curvature risk, inter-curve basis risk and concentration risk under the ISDA Standard Initial Margin Model (SIMM) for non-cleared OTC derivatives (Swaps, Ndf, CDS)
- Analyze and explain the differences of Initial Margin amount between SOCIETE GENERALE and its counterparties

Financial Analyst

June 2015 - Sep 2015

Banque de France. Evry

- Extract data from various accounting information systems and automate the process
- Financial analysis (liquidity, financial structure, financial autonomy) through accounting (balance sheet, cash flow statement) and market environment

EXTRA-CURRICULAR

Cofounder SpringUP

Dec 2014 - Present

Vietnamese Entrepreneurs Organization in France. Paris

- Organize networking events, professional meetups
- Support entrepreneurial projects, encourage youth Vietnamese to create start-ups in France

Cofounder VnFinance

Sep 2016 - Present

Vietnamese Finance Organization. Paris

- Organize networking financial events, seminars, workshops.

Cofounder MonkeyFix

Dec 2015 - Present

- Platform allows customers to submit a repair request of theirs mobiles phones, tablets or computers which is then routed to repairers who use their own service.

INTEREST

Sport: Foot, swimming, biking (Cofounder Biking Club Crazy Riders)

Reading: Entrepreneurs, technology, finance, self-help

Music: guitar (3 years of practice), dance (Dance Club Flash Mob - Vietnamese)

LANGUAGES

English: Full professional proficiency

French: Fluent

Vietnamese: Native