

STEVE VU

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Summary

- Master of Science in Behavioral and Computational Economics, CFA level II, with 4+ years of experience in creating data-driven investment strategies in banking industry
- Hands-on experience with Statistical Data Analysis, Machine Learning Models, Advanced Data Visualization
- Proficient in Scripting languages (Python, PyTorch); Statistical languages (R, Stan); Database language (SQL); Front-end frameworks (ReactJs, SvelteJs)

Professional Experience

Reason Foundation

Nov 2022 – Present

Quantitative Analyst

Los Angeles, CA

- Increase 10% accuracy of simulation modeling for pension funds' 20-year return projections with Bayesian models in R
- Implement Bayesian Models in Stan to achieve higher precision in risk evaluation than Quadratic Programming
- Build Web apps for data visualization with D3.js, ReactJs, SvelteJs, and Automate data quality tests with PostgreSQL

Chapman University

Feb 2021 – May 2022

Research Assistant

Orange, CA

- Designed, analyzed experiments testing a new business of monetizing reserve price information in Ecommerce auctions
- Saved 15% running time of econometric models on bus maintenance operations with the Gurobi Optimizer Solver
- Reduced 30% time in computing large-scale dynamic market equilibria with Approximate Dynamic Programming

Viet Dragon Securities

Nov 2017 – Aug 2020

Senior Economic Researcher

Ho Chi Minh, Vietnam

- Won the 3rd prize of the best economics and investment research teams in 2017-2018, and achieved CFA level 2
- Led an economic team to counsel top 10 hedge funds in portfolio strategies by exploring Time-series and Text data
- Monetized investment research reports and initiated business partnerships with international financial institutions

KIS Vietnam Securities

Jul 2016 – Oct 2017

Economic Researcher

Ho Chi Minh, Vietnam

- Advised the third-largest institutional management fund in Vietnam by investment strategies and risk management
- Organized annual economic outlook conferences highlighting economic trends and investment opportunities
- Built a database with 109 features and over 5,000 rows of economic indicators by consolidating data streams

FPT Securities

Mar 2016 – Jul 2016

Corporate Finance Advisor

Ha Noi, Vietnam

- Built data-driven valuation models and raised \$80 million bonds for the largest Vietnamese industrial zone developer
- Completed 07 state divestment projects by matching with institutional investors via first-price sealed-bid auctions
- Consulted the 2nd largest textiles firm on Corporate Governance Digitalization, and stock listings on HOSE exchange

Education

Chapman University

Sep 2020 – May 2022

Master of Science in Behavioral and Computational Economics

Orange, CA

National Economics University

Sep 2012 – Jan 2016

Bachelor of Arts in Investment Economics, summa cum laude

Ha Noi, Vietnam

Technical Skills

Languages Python, R, SQL, PyTorch, Stan, Gurobi, HTML/CSS/JavaScript, D3.js, ReactJs, SvelteJs, LaTeX

Developer Tools Visual Studio, Git, Docker, R Studio, Power BI, Microsoft Excel

Others Probabilistic Machine Learning, Bayesian Data Analysis, Causal Inference, Regression Analysis, NLP

Certificates

- Chartered Financial Analyst level 2, CFA Institute Sep 2017 – Sep 2019
- Reinforcement Learning Specialization, Coursera and University of Alberta May 2021 – Jul 2021
- Pre-PhD/Pre-Master program in Economics, VCREME Center of Research Jun 2018 – Dec 2018

Honors and Rewards

- Graduate scholarship, Chapman University **2020**
- The English Connect Scholarship, The U.S Embassy, Vietnam **2015**
- Third place in the Bravery of Investor competition, Banking Academy, Vietnam **2015**
- Top 20 in the I-Invest competition, Foreign Trade University, Vietnam **2014**
- Undergraduate scholarship, National Economics University, Vietnam **2013**

Leadership Experience

Chapman University

Aug 2021 – May 2022

International Ambassador

Orange, CA

- Organized orientation events and student service fairs for incoming students

CFA Community

Jun 2017 – Sep 2020

Executive

Ho Chi Minh, Vietnam

- Organized eight events of the CFA Community Vietnam and led a nine-member team to plan the Vietnam Forecast Dinner 2018, the most important event of the year