MANH CUONG NGUYEN

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EDUCATION

University of Glasgow, U.K.   2024 - 2025

Master of Science, Data Analytics for Economics and Finance

- GPA: 18.42/22

- Master dissertation: Variational Inference for Hybrid Deep Learning Models in Stock Price Forecasting supervised by Dr. Santiago Montoya-Blandón.

- Relevant Modules: Bayesian Data Analysis, Econometrics 2, Deep Learning, Applied Time Series, Statistical Machine Learning, Microeconometrics, Text Analytics.

National Economics University, Vietnam   2020 - 2024

Bachelor of Science, Finance

- GPA: 3.8/4.0 or 8.84/10 (First-class honour)

- Bachelor dissertation: The Role of Personal Financial Leverage in Real Estate Transactions in Vietnam supervised by Dr. Anh The Khuc.

- Relevant Modules: Econometrics, Statistics, Calculus, Microeconomics, Macroeconomics, International Economics, Business Finance, International Finance, Investment Principles, Portfolio Analysis, Fixed Income Securities, Derivatives.

SHORT COURSES

Modern Statistics with R, Vietnam Institute for Advanced Studies in Mathematics   Dec 2023

Fully-funded by Vietnam Institute for Advanced Study in Mathematics

Research and learning experience program, Vietnam Summer School of Sciences   Aug 2023

Fully-funded by Vingroup Innovation Fund and Vietnam Institute for Advanced Study in Mathematics

RESEARCH EXPERIENCE

Research Assistant, National Economics University, Vietnam   Jun 2022 -

Supervised by Dr. Anh The Khuc

- Collect and analyse primary data on digital financial services, borrower behaviour, and crowdfunding for behaviour analysis projects.

- Process and interpret secondary data from development banks.

- Prepare materials and write literature review for publications.

PROJECTS

Multilateral Development Banks (MDBs) profitability   Jan 2025 -

National Economics University

- Preprocess annual financial data from 17 multilateral development banks worldwide from 2016 to 2024, including structuring wide-format data into panel data, merging datasets, and imputing missing values.

- Estimate baseline relationships using Pooled OLS, then control for unobserved heterogeneity with Fixed Effects (FE) and Random Effects (RE) models.

- Correct endogeneity via Two-Stage Least Squares (2SLS) and Two-Stage Correlated Random Effects (2S-CRE).

- Conduct statistical analysis and prepare reports using R.

Bayesian Lasso & Group Lasso implementation
University of Glasgow

Mar 2025

- Design and implement Gibbs samplers from first principles for the Bayesian Lasso (Park & Casella, 2008) and Group Lasso (Kyung et al., 2010).
- Build a Monte Carlo simulation framework to replicate published experiments: generated correlated covariates (trichotomized and interaction terms) and executed multiple replications to evaluate estimator behaviour.
- Compute posterior modes and Monte Carlo mean squared errors for each parameter estimate, systematically comparing shrinkage profiles and variable-selection accuracy between methods.
- Conduct the analysis using MATLAB.

Stock market prediction
University of Glasgow

Mar 2025

- Preprocess a dataset containing daily percentage price movements of 442 companies from 05/04/2010 to 31/03/2022, specifically performing data normalisation and constructing a data loader.
- Develop a model for forecasting next-day closing returns (01/04/2022) and evaluate its performance using Mean Squared Error (MSE).
- Design a Long Short-Term Memory (LSTM) neural network architecture, performing hyperparameter tuning (e.g., number of hidden layers, neuron count, learning rate) to optimise model performance and achieve the lowest possible MSE.
- Implement model training and evaluation in Python using PyTorch.

PUBLICATIONS

Anh The Khuc, Phuong Thi Hoai Nguyen, **Manh Cuong Nguyen**, Ha Thu Le, *"Perceived risks of financial misconduct and fintech in crowdfunding of Vietnamese individual investors"*, Emerging Markets Review (2024).

Khuc The Anh, **Nguyen Manh Cuong**, Nguyen Ha Anh, Vu Hoang Anh, Nguyen Quoc Tien, *"Access to credit for real estate transactions in emerging markets - Empirical evidence from Vietnam"*, Journal of International Economics and Management (2024).

ACADEMIC ACHIEVEMENTS

Adam Smith Skills Award, University of Glasgow	Jun 2025
Top 5 in Capco case study competition - Finance consulting, Scottish Universities	Nov 2024
Award for Graduating with **Excellent** Academic Results, National Economics University	Sep 2024
Scholarship for **Outstanding** High-Class Rankings, National Economics University	2022 - 2024
Second prize (2024, 2023) and **Third prize** (2022) in Scientific Research competition, National Economics University	2022 - 2024
5-Merit Student Award, National Economics University	2022 - 2024

SKILLS

Programming Python, R, MATLAB, LaTeX, Stata, EViews.
Languages Vietnamese (native), English (fluent)

REFERENCES

Dr. Manh The Nguyen
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College of Technology
National Economics University, Vietnam
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Dr. The Anh Khuc
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