DAN H. TRAN

Católica-Lisbon ♢ Website: dan-tran.eu ♢ Email: dtran@ucp.pt

RESEARCH INTEREST

- asset pricing, financial stability, banking
- machine learning, econometrics, dynamic system, graph theory

ACADEMIC POSITIONS

2021- *Invited Assistant Professor*
Católica Lisbon School of Business and Economics

2020 *Post-doctoral researcher, Adjunct Professor*
Católica Lisbon School of Business and Economics

2013-2019 *Ph.D. Candidate, Research Fellow*
GREThA, CNRS (French National Center for Scientific Research)
University of Bordeaux

2012 *Research Assistant*
OST (Science and Technology Observatory, France)

EDUCATION

2018 *Ph.D. in Financial Economics*
GREThA, CNRS - University of Bordeaux

2013 *M.Sc. in Financial Risk Engineering, summa cum laude*
University of Bordeaux

2011 *B.A. in Economics, summa cum laude*
University of California San Diego
University of Bordeaux

WORKING PAPERS

1. "Shock diffusion in large regular networks: the role of transitive cycles"
   with *Noemí Navarro*
2. "Bank runs, fast and slow: from behaviors to dynamics"
3. "Dynamics and tipping point of panics"
   with *Emmanuelle Augeraud-Veron*

WORK IN PROGRESS

1. "Tail risk estimation with synthetic data"

EVENTS

Invited seminars

2019	French Economic Observatory (OFCE); Bank of Canada; Systemic Risk Centre (London School of Economics)

Selected participations

2024	Data Study Group (Alan Turing Institute), Nordic Probabilistic AI (Aalborg)
2023	LxMLS (Instituto Superior Técnico), DLCV (MaLGa, Genoa), OxML (Oxford)
2018	Workshop on Networks in Economics and Finance (IMT Lucca); Research in Behavioral Finance Conference (VU Amsterdam); International Workshop on Financial System Architecture & Stability (Cass Business School); Workshop on Complexity and Emergence (Como)
2017	23rd Conference on Computing in Economics and Finance (Fordham, New York)
2016	Belgian Financial Research Forum (National Bank of Belgium); 22nd Conference on Computing in Economics and Finance (Bordeaux, Banque de France); 33rd International Symposium of the European Research Group on Money, Banking and Finance (CERDI, Clermont Ferrand)

COURSES & CERTIFICATES

2022	Econometrics of Big Data (NIPE, Christian Hansen), Financial Econometrics Summer School (NYU Shanghai)
2019	Machine Learning (Stanford Online Certificate)
2014	Winter School on Networks in Economics and Finance (CORE, UCLouvain)

GRANTS & AWARDS

2018	IMT Lucas, travel grant; Como School of Advanced Studies, travel grant
2013	Research fellowship, French Ministry of Research and Higher Education, first prize
2010	Education Abroad Scholarship, University of California San Diego

ACADEMIC SERVICE

Teaching

Undergrad	Microeconomics; Macroeconomics; Programming (2013-2016)

Graduate Computational modeling (2017-2020); Python for Finance; Data Science in Finance; Machine Learning (2020-)

Supervision Machine Learning in Finance, M.Sc. Theses (2020-)

Organization

2018 35^{th} French Applied Microeconomics Conference (JMA)

2016 1^{st} Bordeaux Workshop on Quantitative Finance, Risk, and Decision Theory

SKILLS

Programming Python, Matlab, VBA

ML Sk-learn, XGBoost, Pytorch, Dart

Languages Vietnamese (native), French (fluent), English (fluent), Chinese (basic)

REFERENCES

Prof. Francesco Lissoni
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University of Bordeaux
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Prof. José Faias
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Prof. Tanguy Bernard
University of Bordeaux
International Food Policy Research Institute
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Prof. Emmanuelle Gabillon
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