DAN H. TRAN

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RESEARCH INTEREST

- Financial stability, quantitative finance
- Computational modeling, machine learning, econometrics, graphs

ACADEMIC EXPERIENCE

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

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

2012 *Research Assistant*
OST (French Science and Technology Observatory)

EDUCATION

2018 *Ph.D. in Financial Economics*
GREThA, CNRS (French National Centre for Scientific Research)
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*
4. "Assessing tail risk estimation by synthetic data"

EVENTS

Invited seminar

2019 Bank of Canada; Systemic Risk Centre (LSE); OFCE (French Economic Observatory)

Presentation

2018 Workshop on Networks in Economics and Finance (IMT Lucca); Research in Behavioral Finance Conference (VU Amsterdam); International Workshop on Financial System Architecture & Stability (Bayes Business School, City University of London); Workshop on Complexity and Emergence (Como School of Advanced Studies)

2017 23rd Conference on Computing in Economics and Finance (Fordham University)

2016 Belgian Financial Research Forum (National Bank of Belgium); 22nd Conference on Computing in Economics and Finance (Banque de France); 33rd International Symposium of the European Research Group on Money, Banking and Finance (CERDI, Clermont Ferrand)

TRAINING

2023 LxMLS (Instituto Superior Técnico), DLCV (MaLGa), OxML (University of Oxford)

2022 Econometrics of Big Data (NIPE), 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 Program, University of California San Diego, full scholarship

ACADEMIC SERVICE

Teaching

Graduate Data Science, Python for Finance, Machine Learning (2020-)
Computational Modeling (2016-2018)

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

Organization

2018 35th French Applied Microeconomics Conference (JMA)

2016 Workshop on Quantitative Finance, Risk, and Decision Theory

SKILLS

Programming Python, Matlab, Stata, VBA, R

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