# DAN H. TRAN

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## FIELDS OF INTEREST

- Banking, quantitative finance, behavioral finance
- Computational modeling, machine learning, econometrics, networks

## ACADEMIC POSITIONS

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

2020 ***Research Fellow & Adjunct Professor***
Católica Lisbon School of Business & 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/SUBMITTED 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. "Systemic events: forecasting and predictability"
2. "Assessing tail risk estimation by synthetic data"

## TRAINING

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 ($48K), University of California San Diego

## PRESENTATIONS

### *Invited talks*

2019 OFCE (French Economic Observatory); Bank of Canada; SRC-London School of Economics

### *Conferences*

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-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, 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)

## ACADEMIC SERVICE

### *Teaching*

Undergrad Microeconomic Principles; Macroeconomics Intermediate; Programming

Graduate Computational Modeling; Data Science in Finance; Machine Learning

Supervision Machine Learning in Finance (Msc Thesis)

### *Organization*

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

2016 Workshop on Quantitative Finance, Risk, and Decision Theory

## SKILLS

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|---|---|
| Programming | Matlab, Python, R, Stata, VBA, NetLogo, SQL |
| Languages | Vietnamese (native), French (fluent), English (fluent), Chinese (basic) |

## REFERENCES

*Prof. Francesco Lissoni*
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*Prof. Tanguy Bernard*
University of Bordeaux
International Food Policy Research Institute
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*Prof. Antoine Bouët*
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*Prof. Emmanuelle Gabillon*
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