IBES Intelligent Business & Education Solution JSC

Office No.1: #Room 19A, Indochina Building,
04 Nguyen Dinh Chieu, Dist. 1, HCMC, Vietnam
Hotline +84 8 6255 6639
W www.ibesvn.com

Office No.2 (Mailing add.): 7th Floor Center Point Tower
106 Nguyen Van Troi Street, Ward 8, Phu Nhuan District HCMC, Vietnam
Customer service number: +84 8 6681 2825 +84 8 6681 5829; Fax +84 8 3796 5969

Dr. Tran Vu Duc

Title:	Lecturer - Finance Banking Field
Department:	Training Dept. - Matlab Project
Birth Date:	January 14, 1982
Hire Date:	August 1, 2016
Phone:	(84) 8 6681 5829
Extension:	3453
Mobile Phone:	(84)-906823820
Home Address:	08 Nguyen Van Trang Str, Ben Thanh Ward, Dist. 1, HCMC, Vietnam
PIT No:	

IBES Intelligent Business & Education Solution JSC
Training Department - Matlab Project

Education:

2005-2009
PhD of Science in STIC (Sciences and Technologies of Information and Communication)
Université de Bretagne Sud, France

2004-2005
Master of Science in Statistics
Université de Paris 6, France

2000-2004
Bachelor of Science in Mathematics
HCMC University of Pedagogy, Vietnam

Research interests

►Sequential Monte Carlo methods for high dimensional models

►Sequential Monte Carlo methods for stochastic process driven by fractional Brownian motion

People are still the most important asset

Work Experience

Phase 1:

2010 – present
Full-time lecturer
Mathematics Department, Hoa Sen University

2012 – present
Head of Mathematics Department, Hoa Sen University

Phase 2:

2010 - 2012
Head of Bachelor program in Applied Mathematics, major in Quantitative Finance, Hoa Sen University

2008 - 2009
Tempory assistant in teaching and research (ATER)
Université de Bretagne Sud, France

Phase 3:

2006 - 2008
Teaching assistant Université de Bretagne Sud, France

2005
Master training course (6 months) Irisa, Inria, Rennes, France

Taught courses

Taught courses 1:
Probability and Statistics
Regression analysis
Time series analysis

Taught courses 2:
Financial mathematics
Numerical methods
Numerical optimization

Taught courses 3:
Quantitative risk management
Portfolio optimization
Analyse de donnees (in french)

IBES Intelligent Business & Education Solution JSC

Office No.1: #Room 19A, Indochina Building,
04 Nguyen Dinh Chieu, Dist. 1, HCMC, Vietnam
Hotline +84 8 6255 6639
W www.ibesvn.com

Office No.2 (Mailing add.): 7th Floor Center Point Tower
106 Nguyen Van Troi Street, Ward 8, Phu Nhuan District HCMC, Vietnam
Customer service number: +84 8 6681 2825 +84 8 6681 5829; Fax +84 8 3796 5969

Dr. Tran Vu Duc

Title:	Lecturer - Finance Banking Field
Department:	Training Dept. - Matlab Project
Birth Date:	January 14, 1982
Hire Date:	August 1, 2016
Phone:	(84) 8 6681 5829
Extension:	3453
Mobile Phone:	(84)-906823820
Home Address:	08 Nguyen Van Trang Str, Ben Thanh Ward, Dist. 1, HCMC, Vietnam
PIT No:	

IBES Intelligent Business & Education Solution JSC
Training Department - Matlab Project

Education:

2005-2009
PhD of Science in STIC (Sciences and Technologies of Information and Communication)
Université de Bretagne Sud, France

2004-2005
Master of Science in Statistics
Université de Paris 6, France

2000-2004
Bachelor of Science in Mathematics
HCMC University of Pedagogy, Vietnam

Research interests

►Sequential Monte Carlo methods for high dimensional models
►Sequential Monte Carlo methods for stochastic process driven by fractional Brownian motion

People are still the most important asset

Selected Publications

Publication 1:

1. Article in book
* François Le Gland, Valérie Monbet and Vu-Duc Tran, Large sample asymptotics for the ensemble Kalman filter, in Handbook on Nonlinear Filtering, Dan Crisan and Boris Rozovskii, editors, pp. 598-631, Oxford University Press, Oxford, 2011.

Publication 2:

2. Communications
* P. Bui Quang, V-D. Tran, High-dimensional simulation experiments with particle filter and ensemble Kalman filter, in Applied Mathematics in Engineering and Reliability: Proceedings of the 1st International Conference on Applied Mathematics in Engineering and Reliability (Ho Chi Minh City, Vietnam, 4-6/05/2016), CRC Press, 2016.
* Tran Vu Duc, Estimating the Parameters of

Publication 3:

3. Thesis
* Vu Duc Tran. Assimilation de donnees: les proprietes asymptotiques du filtre de Kalmand'ensemble. Mathematics [math]. Universite de Bretagne Sud, 2009. French <tel-00412447>

Dr. Tran Vu Duc

Title:	Lecturer - Finance Banking Field
Department:	Training Dept. - Matlab Project
Birth Date:	January 14, 1982
Hire Date:	August 1, 2016
Phone:	(84) 8 6681 5829
Extension:	3453
Mobile Phone:	(84)-906823820
Home Address:	08 Nguyen Van Trang Str, Ben Thanh Ward, Dist. 1, HCMC, Vietnam
PIT No:	

IBES Intelligent Business & Education Solution JSC
Training Department - Matlab Project

Education:

2005-2009
PhD of Science in STIC (Sciences and Technologies of Information and Communication)
Université de Bretagne Sud, France

2004-2005
Master of Science in Statistics
Université de Paris 6, France

2000-2004
Bachelor of Science in Mathematics
HCMC University of Pedagogy, Vietnam

Research interests

►Sequential Monte Carlo methods for high dimensional models
►Sequential Monte Carlo methods for stochastic process driven by fractional Brownian motion

People are still the most important asset

Stochastic Volatility Models for Vietnam Ho Chi Minh Stock Index, in Proceedings of the Conference on Quantitative Finance and Related Issues, University of Finance and Marketing, Ho Chi Minh City, Vietnam, 25/04/2015.
* Vu-Duc Tran, Asymptotic Properties of the Ensemble Kalman Filter and Its Applications in Finance, International Conference in Statistics and Its Applications with Other Disciplines (SIOD 2013), HCM city, 5-7/06/2013.
* François Le Gland, Vu-Duc Tran and Valérie Monbet, A study on the convergence of the Ensemble Kalman Filter (Poster), International Meeting on Empirical Processes and Asymptotic Statistics, Rennes, 18-20/06/2007.

IBES Intelligent Business & Education Solution JSC

Office No.1: #Room 19A, Indochina Building,
04 Nguyen Dinh Chieu, Dist. 1, HCMC, Vietnam
Hotline +84 8 6255 6639
W www.ibesvn.com

Office No.2 (Mailing add.): 7th Floor Center Point Tower
106 Nguyen Van Troi Street, Ward 8, Phu Nhuan District HCMC, Vietnam
Customer service number: +84 8 6681 2825 +84 8 6681 5829; Fax +84 8 3796 5969

Dr. Tran Vu Duc

Title:	Lecturer - Finance Banking Field
Department:	Training Dept. - Matlab Project
Birth Date:	January 14, 1982
Hire Date:	August 1, 2016
Phone:	(84) 8 6681 5829
Extension:	3453
Mobile Phone:	(84)-906823820
Home Address:	08 Nguyen Van Trang Str, Ben Thanh Ward, Dist. 1, HCMC, Vietnam
PIT No:	

IBES Intelligent Business & Education Solution JSC
Training Department - Matlab Project

Education:

2005-2009
PhD of Science in STIC (Sciences and Technologies of Information and Communication)
Université de Bretagne Sud, France

2004-2005
Master of Science in Statistics
Université de Paris 6, France

2000-2004
Bachelor of Science in Mathematics
HCMC University of Pedagogy, Vietnam

Research interests

►Sequential Monte Carlo methods for high dimensional models
►Sequential Monte Carlo methods for stochastic process driven by fractional Brownian motion

People are still the most important asset

* Vu-Duc Tran, Valérie Monbet and François Le Gland, Filtre de Kalman d'ensemble et filtres particulaires pour le modèle de Lorenz, [in French, 6 pages] Actes de la Manifestation des Jeunes Chercheurs STIC (MajecSTIC'06), Lorient, 22-24/11/2006.

HR- valuable assets of an enterprise