

Dr. Tuan Anh Nguyen

Contact and personal data

Name	Tuan Anh Nguyen
Date/ Place of birth	March 2nd 1987/ Hanoi – Vietnam
Citizenship	German
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Employment history

Apr 2024 –	Postdoc in the research group <i>High-dimensional Markov processes in cones</i> with Prof. Dr. Vitali Wachtel, University of Bielefeld, Germany
Jan 2023 – Mar 2024	Postdoc in the research group <i>Mathematical Finance and Engineering</i> with Prof. Dr. Ariel Neufeld, Nanyang Technological University, Singapore
Oct 2017 – Dec 2022	Postdoc in the research group <i>Stochastic Analysis</i> with Prof. Dr. Martin Hutzenthaler, University of Duisburg–Essen, Germany

Teaching experiences

Oct 2024 –	Lecturer for the bachelor seminar <i>Stochastics</i> , e.g., supervising students writing their theses
Oct 2017 – Feb 2019	Teaching assistant for basic courses in probability at University of Duisburg–Essen, e.g., constructing exercises, representing solutions at exercise classes, and organizing written exams etc
2010 – 2017	Teaching assistant for basic courses at Technical University of Berlin, e.g., constructing exercises, representing solutions at exercise classes, and organizing written exams etc

Educational background

Nov 2014 – Sep 2017	PhD in Mathematics, Technical University of Berlin Final result: <i>summa cum laude</i> Dissertation: <i>The random conductance model under degenerate conditions</i> Supervisor: Prof. Dr. Jean-Dominique Deuschel, second referee: Prof. Dr. Felix Otto
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- Oct 2012 – Sep 2014 Msc in Mathematics, Technical University of Berlin
 Final grade: 1.1 (*very good*)
 Master thesis: *Quenched invariance principle for the random conductance model*
 Supervisors: Prof. Dr. Jean-Dominique Deuschel and Prof. Dr. Martin Slowik
- Oct 2008 – Sep 2012 Bsc in Mathematics, Technical University of Berlin
 Final grade: 1.5 (*very good*)
 Bachelor thesis: *Random Polymers – Pinning for Lazy-Walk.*
 Supervisors: Prof. Dr. Jean-Dominique Deuschel and Prof. Dr. Martin Slowik

Grants and awards

- Apr 2024 – Research grants: *High-dimensional Markov processes in cones.*
 Financially supported by German Research Foundation
- Jan 2023 – Mar 2024 Research grants: *Nanyang Assistant Professorship Grant (NAP Grant) – Machine Learning based Algorithms in Finance and Insurance*
- Oct 2017 – Dec 2022 Research grants: *On numerical approximations of high-dimensional nonlinear parabolic partial differential equations and of backward stochastic differential equations.* Financially supported by German Research Foundation
- Nov 2024 – Sep 2017 Scholarship holder der Berlin Mathematical School and Research Training Group RTG 1845 *Stochastic Analysis with Applications in Biology, Finance and Physics* funded by German Research Foundation
- 2015 Prize for the presentation *Quenched invariance principle for the random conductance model* at the student conference of German Mathematical Society (Deutsche Mathematiker-Vereinigung, DMV)