# Thach H. **Pham**

PhD, Asset Pricing

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*I like collaborative environments where I can learn from my peers. I have worked in a variety of roles ranging from financial and data analyst to investment officer to researcher and lecturer. I am passionate about education and I believe that none of subject is too complex if the teacher is empathetic and willing to think of new approaches. In my PhD thesis, I have developed a framework for stock selection strategies based on mispricing and smart betas. This framework not only helps in explaining stock returns but also in evaluating the efficiency of stock markets and trading strategies. I am using Linux and free and open-source softwares. I prefer literate programming, reproducible research, and plain text.*

## Education

**Victoria University** — *Melbourne, Australia*
PhD, Asset Pricing — *2018–2023*

**University of Wollongong** — *NSW, Australia*
Mcom, Finance — *2009–2010*

**University of Economics HCMC** — *HCMC, Vietnam*
Bec, Planning and Investment — *2002–2006*

## Training

**IBM** — *HCMC, Vietnam*
Professional Developer of E-Business Applications — *2006–2008*

## Achievements

2018–2020 Joint Victoria University and Vietnam International Education Development PhD Scholarship (VIED, 911) — *Tuition and Stipend Sponsorship*

2020 Top 15% highest achieving students, Victoria University — *Awarded for the outstanding academic achievements.*

2021 Victoria University PhD Scholarship — *Tuition and Stipend Sponsorship*

2023 Excellent PhD Thesis — *Awarded for the outstanding academic achievements.*

## Skills

- Presentation, Research and Teaching
- Data Wrangling and Visualization
- Statistical and Financial Modeling
- Programming
- Version Control
- Linux and Open Source Software
- Reporting and Writing
- Personal Knowledge Management and Personal Productivity

## Tools

R
Debian
Python
Markdown
Emacs
Org Mode
LaTeX
LaTeX
zotero Zotero
Git

## Teaching

**HCMC Open University** *HCMC, Vietnam*

LECTURER *2012–Present*

- Equity Analysis
- Fixed Income Analysis
- Securities Analysis
- Portfolio Management
- Financial Markets

## Research Experience

**Victoria University** *Melbourne, Australia*

GRADUATE RESEARCHER *2018–2022*

- Develop a framework for stock selection strategies based on mispricing and smart betas.
- Explain stock returns in both stock and portfolio levels
- Develop a new risk factor based on conditional Value-at-Risk
- Measure market efficiency
- Backtest trading strategies

**University of Wollongong** *NSW, Australia*

GRADUATE RESEARCHER *2010*

- Financial Modeling & Valuation
- Portfolio Simulation & Asset Allocation
- Internal R&D Costs

**University of Economics HCMC** *HCMC, Vietnam*

UNDERGRADUATE RESEARCHER *2005–2006*

- Conduct a research using cluster analysis to determine the main industries in Long An Province, Vietnam
- Operate a workshop of using multiple regression to determinate factors affecting gold prices in Vietnam
- Operate a workshop of linkage analysis (Input-Output Model)

## Industry Experience

**KPMG** *HCMC, Vietnam*

CONSULTANT OF STRATEGIC COMMERCIAL INTELLIGENCE (SCI) *Jun 2011–July 2012*

- Market Research
- Story Board
- Dashboard
- Visualisation
- Forecasting

**ACB Securities (ACBS)** *HCMC, Vietnam*

Financial Analyst & Advisor *Jul 2007–Sep 2008*

- Stock Watch
- Financial Modeling
- Valuation
- Writing Prospectus
- Public Offering & Private Placement Stocks & Bonds
- IPO & Auction Stocks
- Listing Stocks on the Stock Exchanges

**DongA Bank (DAB)** *HCMC, Vietnam*

Data Analyst (Internship) *2006*

- Collecting and analysing data of using ATM cards and real estate

## Publications

**Pham, T.H.** (2023). *Stock Selection for Trading Strategies Based on Risk Factors: A Study of The Ho Chi Minh Stock Exchange*. [PhD Thesis, Victoria University, Melbourne, Australia].

Dương Quỳnh Nga, Phạm Hà, **Phạm Hoàng Thạch** (2022). *Quản lý danh mục đầu tư*. Tài liệu học tập. Đại học Mở Tp.HCM.

**Pham, T.H.**, Wickremasinghe, G., Kulendran, N. (2022). *An empirical study of the cross-section of stock returns on the Ho Chi Minh Stock Exchange (HSX) in Vietnam.* Working Paper.

**Pham, T.H.**, Wickremasinghe, G., Kulendran, N. (2022). *An empirical study of multifactor asset pricing models on the Ho Chi Minh Stock Exchange (HSX) in Vietnam.* Working Paper.

**Pham, T.H.** (2019). *A study of stock returns on the Ho Chi Minh Stock Exchange using ANOVA and multiple regressions.* Working Paper.

**Pham, T.H.** (2018). *An empirical study of the cross-section of stock returns on the Ho Chi Minh Stock Exchange.* [Year 1 Thesis, Victoria University, Melbourne, Australia].

**Phạm Hoàng Thạch**, Dương Quỳnh Nga (2018). *Quản lý danh mục đầu tư*. Slides bài giảng và video hướng dẫn môn học trực tuyến. Đại học Mở Tp.HCM.

**Phạm Hoàng Thạch** (2006). *Xác định các ngành công nghiệp chủ lực của tỉnh Long An* [Luận văn đại học, Đại học Kinh tế Tp.HCM, Tp.HCM, Việt Nam].