

Thach H. Pham

PHD, ASSET PRICING

Lecturer, Faculty of Finance & Banking, HCMC Open University, Vietnam

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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

PHD, ASSET PRICING

Melbourne, Australia

2023

University of Wollongong

MCOM, FINANCE

NSW, Australia

2010

IBM Advanced Career Education

PROFESSIONAL DEVELOPER OF E-BUSINESS APPLICATIONS

HCMC, Vietnam

2008

University of Economics HCMC

BEC, PLANNING AND INVESTMENT

HCMC, Vietnam

2006

Achievements

Sponsored for PhD

study at Victoria

University,

Melbourne,

Australia.

Awarded for the

outstanding

academic

achievements.

2017 911 Scholarship (Tuition and Stipend), VIED, Vietnam

2020 Top 15% highest achieving students, Victoria University

Skills

- Presentation, Research and Teaching
- Data Wrangling and Visualisation
- Statistical and Financial Modeling
- Programming
- Reporting and Writing
- Personal Knowledge Management and Personal Productivity

Tools



Debian



Emacs



Python



Org Mode



Git

Teaching & Research Experience

HCMC Open University LECTURER <ul style="list-style-type: none">Equity AnalysisFixed Income AnalysisSecurities AnalysisPortfolio Management	HCMC, Vietnam 2012–Present
Victoria University GRADUATE RESEARCHER <ul style="list-style-type: none">Develop a framework for stock selection strategies based on mispricing and smart betas.Explain stock returns in both stock and portfolio levelsDevelop a new risk factor based on conditional Value-at-RiskMeasure market efficiencyBacktest trading strategies	Melbourne, Australia 2018–2022
University of Wollongong GRADUATE RESEARCHER <ul style="list-style-type: none">Financial Modeling & ValuationPortfolio Simulation & Asset AllocationInternal R&D Costs	NSW, Australia 2010
University of Economics HCMC UNDERGRADUATE RESEARCHER <ul style="list-style-type: none">Conduct a research using cluster analysis to determine the main industries in Long An Province, VietnamOperate a workshop of using multiple regression to determinate factors affecting gold prices in Vietnam	HCMC, Vietnam 2005–2006

Industry Experience

KPMG CONSULTANT OF STRATEGIC COMMERCIAL INTELLIGENCE (SCI) <ul style="list-style-type: none">Market ResearchStory BoardDashboardVisualisationForecasting	HCMC, Vietnam Jun 2011–July 2012
ACB Securities (ACBS) FINANCIAL ANALYST & ADVISOR <ul style="list-style-type: none">Stock WatchFinancial ModelingValuationWriting ProspectusPublic Offering & Private Placement Stocks & BondsIPO & Auction StocksListing Stocks on the Stock Exchanges	HCMC, Vietnam Jul 2007–Sep 2008
DongA Bank (DAB) DATA ANALYST (INTERNSHIP) <ul style="list-style-type: none">Collecting and analysing data of using ATM cards and real estate	HCMC, Vietnam 2006

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].