

Thach H. Pham

PHD, ASSET PRICING

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

2018–2023

University of Wollongong

MCOM, FINANCE

NSW, Australia

2009–2010

University of Economics HCMC

BEC, PLANNING AND INVESTMENT

HCMC, Vietnam

2002–2006

Training

O'Reilly

PYTHON, SCIENTIFIC COMPUTING

Online

2002

Datastream, Refinitiv Eikon

MACROECONOMIC INDICATORS AND FINANCIAL DATA TECHNOLOGY

Melbourne, Australia

2018–2022

LinkedIn Learning

R, TIDYVERSE

Online

2018

EPICOR

ENTERPRISE RESOURCE PLANNING (ERP)

HCMC, Vietnam

2013

Thompson Reuters, Bloomberg

TRADING SYSTEMS OF STOCKS AND BONDS

HCMC, Vietnam

2008

IBM

PROFESSIONAL DEVELOPER OF E-BUSINESS APPLICATIONS

HCMC, Vietnam

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



Markdown



LaTeX



Debian



Emacs

zotero Zotero



Python



Org Mode



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

CONSULTANT OF STRATEGIC COMMERCIAL INTELLIGENCE (SCI)

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

HCMC, Vietnam

Jun 2011–July 2012

ACB Securities (ACBS)

FINANCIAL ANALYST & ADVISOR

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

HCMC, Vietnam

Jul 2007–Sep 2008

DongA Bank (DAB)

DATA ANALYST (INTERNSHIP)

- 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].