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 — *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 Advanced Career Education — *HCMC, Vietnam*
Professional Developer of e-business Applications — *2006–2008*

Achievements

2018–2021 VIED Scholarship (Tuition and Stipend, Coded 911) — *Sponsored for PhD study at Victoria University, Melbourne, Australia.*

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

Skills

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

Tools

R

Debian

Python

Markdown

Emacs

Org Mode

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].