

VAN TRIEU LE

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EDUCATION

PRINCETON UNIVERSITY

Princeton, NJ

Master of Finance Candidate, Finance

2011–2013

- Concentration: Portfolio Theory and Asset Management, Asset Pricing, Corporate Finance and Financial Accounting, Fixed Income, Modern Regression and Time Series, Behavioral Finance and Computational Finance

UNIVERSITY OF CAMBRIDGE

Cambridge, United Kingdom

Master of Advanced Study, Mathematics

2010–2011

- Concentration: Financial Models, Operations Research, Statistics, Time Series and Monte Carlo Inference

LONDON SCHOOL OF ECONOMICS AND POLITICAL SCIENCE

London, United Kingdom

Master of Science and Diploma both with Distinction, Econometrics and Mathematical Economics

2008–2010

- Thesis: Institutions and the Transplant Effect (forthcoming in the Journal of Public and International Affairs)
- Graduated first in class (Diploma, overall points); GPA: 3.85/4.00
- Placed first in Fresher's Cup debate tournament

UNIVERSITY OF CALIFORNIA, LOS ANGELES

Los Angeles, CA

Bachelor of Arts, Design | Media Arts

2000–2004

EXPERIENCE

JP MORGAN

New York City, NY

Summer Analyst, Sales & Trading, Fixed Income Strategy

(expected) June—Aug 2012

JP MORGAN

New York City, NY

Summer Analyst, Sales & Trading, Fixed Income Strategy: FX Group

June—Aug 2011

- Built an econometric model to forecast the exchange rate movements of the commodity currencies against the US dollar over the intermediate term; the model used a large scale macroeconomic data set and was programmed in R
- Presented results to senior managers
- Formulated pricing methodologies and trading strategies for G10 currency risk reversals; computed the P&L, Sharpe ratio, maximum daily loss and hit ratio per trade for each trading strategy

WILLIAM J. CLINTON FOUNDATION, CLINTON HEALTH ACCESS INITIATIVE

Hanoi, Vietnam

Summer Fellow

Aug—Sept 2010

- Analyzed the national external quality assessment (EQA) system for HIV/AIDS laboratories
- Presented findings to country director, project managers and resident physician; spearheaded the design of a new EQA system, which improved efficiency and more accurately reported lab performance
- Performed empirical robustness checks with EQA model; the model was implemented and is currently used by the Clinton Foundation, Vietnamese Ministry of Health and Centers for Disease Control and Prevention
- Developed and ran a training module on model building and excel programming for local staff

ADDITIONAL INFORMATION

Graphic Design: Worked as a professional graphic designer and artist from 2004 to 2008. Corporate clients included Ford Motor Company, jetBlue and Neutrogena; Co-founder and Designer of Scifen Company, a private clothing label, from 1999 to 2004.

Service/Leadership: School on Wheels, academic mentor and tutor to grade school children housed in homeless shelters, initiated fundraiser; Bruin Partners, academic mentor and tutor to inner-city school children; UCLA DIMA Brand Lab, Graphic Design Group Leader, managed team of five designers

Languages: conversational Vietnamese

Programming Languages/Software: C++, R, Python, STATA, LaTeX, Mathematica, Adobe Suite and MS Office Suite

Hobbies: art, architecture, film, theatre and sailing

References: available upon request