

EDUCATION		
WorldQuant University		Remote
Master of Science in Financial Engineering		
Oct 2024 – Current		
Western Sydney University Vietnam		Ho Chi Minh City, Vietnam
Bachelor of Business – Applied Finance Major (advanced graduation - degree completion in 2 years)		
May 2022 – May 2024		
<ul style="list-style-type: none"><li>Dean's Merit List for Academic Excellence - Distinction Award (GPA: 6.43 / 7.00)</li><li>First-year Vice-Chancellor's Academic Excellence Scholarship, highest tier</li><li>Second-year Vice-Chancellor's Academic Excellence Scholarship, highest tier</li><li>Third-year Vice-Chancellor's Academic Excellence Scholarship, highest tier (awarded 1 year in advance)</li><li>High Distinction in Econometrics, Philosophical Economics, Securities &amp; Business Valuation, Financial Institutions &amp; Markets, Management, Accounting, Economics, Enterprise Law, Consumer Behaviour, International Business, Corporate Finance, Human Resources</li></ul>		
VNU-HCM University of Economics and Law (UEL) – Discontinued		Ho Chi Minh City, Vietnam
<ul style="list-style-type: none"><li>Academic scholarship for highest GPA in Semester 1 across all students in the cohort</li><li>Highest GPA enrolment scholarship (SAT/IB/ACT pathway)</li><li>Assisted with qualitative data analysis for a paper titled "Peer Tutors' Agency and Emotions in Tertiary English Education in Vietnam" and participated in Sociology and Cross-Cultural Studies classes for Master's students</li></ul>		
Condell Park High School		Sydney, Australia
<ul style="list-style-type: none"><li>Valedictorian / Dux of High School and First in Course throughout all academic years</li><li>HSC Band 6/6 for Mathematics Advanced and Mathematics Extension 1</li><li>School Science Award   Victor Chang Cardiac Research Institute</li><li>High School Student Academic Excellence Award   University of Sydney</li><li>Distinction &amp; Merit awards   Australian Mathematical Olympiad (AMO) &amp; Australasian Problem Solving Mathematical Olympiads (APSMO)</li><li>Top 8% of students in Australia in English   University of New South Wales International Competitions and Assessments for Schools</li><li>Earned advanced standing, skipping 1 academic year based on outstanding performance</li><li>Nominated for the NSW International Student Award   State of New South Wales, Australia</li></ul>		
Tran Dai Nghia High School for the Gifted – Discontinued		Ho Chi Minh City, Vietnam

RELEVANT EXPERIENCE		
Quantitative research assistant		Ho Chi Minh City, Vietnam
ICLS Tech		
April 2024 – Current		
<ul style="list-style-type: none"><li>Performed comprehensive data cleaning, preprocessing, and feature engineering on FOREX and CRYPTO datasets, ensuring high-quality inputs for machine learning models.</li><li>Applied a triple-labelling method for labelling FOREX and CRYPTO data, integrating regime-switching models such as Gaussian Mixture Models and Hidden Markov Chains to enhance prediction accuracy in volatile market conditions.</li><li>Developed and implemented automated machine learning pipelines to assess the probability of backtest overfitting and evaluate the robustness of existing cross-validation schemes.</li></ul>		
Product assistant		Ho Chi Minh City, Vietnam
YOLA English		
Jan 2022 – Jan 2023		
<ul style="list-style-type: none"><li>Assisted the Product Manager in developing an English learning app and web extension, conducting market research and executing targeted marketing strategies; increased the app's user base by 25,000 and the extensions by 15,000, achieving a monthly active user rate of ~50%.</li><li>Collaborated with external artists to implement user nurturing strategies, resulting in a 7-10% retention rate for the 21-day user cohort.</li></ul>		

TECHNICAL PROJECTS		
Evaluate backtest overfit in popular financial cross-validation schemes using AutoML (research paper)	Machine learning, Python	Not published yet
<ul style="list-style-type: none"><li>Used regime-switching models (Hidden Markov Chain) and Entropy Theory of Information for feature construction and engineering FOREX and CRYPTO data</li><li>Evaluated the extent of overfit in K-Fold, Purged K-Fold, Walk Forward, Combinatorial Purged &amp; Embargoed Cross Validation (CPCV) using Automated ML pipelines</li></ul>		
Business model analysis and stock valuation of public company – Hoang Anh Gia Lai	Finance, Excel	<a href="#">Link</a>
<ul style="list-style-type: none"><li>Analysed HAG's 3F business model, SWOT, Porter's competitive positioning analysis, financial ratios, valuation risk (sensitivity analysis and scenario analysis) and investment risks (Altman's Z-Score, Kupiec POF test and Monte Carlo simulation).</li><li>Initiated coverage on HAG with a BUY recommendation based on a target price of 11,220 VND through a weighted mix of DCF, APV, and relative valuation (CCA).</li></ul>		
Stock analysis & Value-at-Risk estimation for major US tech companies	Finance, Python	<a href="#">Link</a>
<ul style="list-style-type: none"><li>Provided analysis of the stock performance (AAPL, AMZN, GOOG, MSFT), incl. closing prices, trading volumes, moving averages, daily returns using real-time data</li><li>Estimated Value-at-Risk using 3 methods: historical, parametric and Monte Carlo simulation.</li></ul>		
Loan approval prediction using k-Nearest-Neighbour model built from scratch	Machine learning, Python	<a href="#">Link</a>
<ul style="list-style-type: none"><li>Built a kNN model from scratch to predict loan approval and simple linear regression to improve accuracy</li></ul>		

EXTRACURRICULARS & NON-ACADEMIC ACHIEVEMENTS		
<ul style="list-style-type: none"><li>P&amp;G PEAKathon 2024   Top 4 Local Finalists of Vietnam</li><li>HCMC Department of Industry &amp; Trade &amp; HAWEE ASEAN++ Bridge Business Forum   Represented Australia at the high-profile business networking event, attracting over 500 global business leaders, promoting sustainable development in the ASEAN region.</li><li>UEL English Club EFFI   Project leader of a team of 40+ members, organised two successful projects attracting over 250 participants.</li><li>YOLA   Tutored students, ranging from school-age to working professionals, in IELTS preparation and general English language proficiency.</li><li>Project X   Participated in a non-profit fellowship program to connect tech startups with the Vietnamese students interested in IT and offer mentorship, career orientations, and technical / soft-skills training through events/workshops and building communities</li><li>Vietnam's Southern region IELTS Talent Contest 2021   First place award (month) and Merit award (quarter)</li><li>Freelance graphic designer   Designed 200+ presentations, logos, marketing and product materials in accordance with strict regulatory requirements (U.S. FDA standards) for export to international markets such as Japan, New Zealand, and the U.S; experience in preparing materials for both digital and print production</li></ul>		

SKILLS		
<ul style="list-style-type: none"><li>Technical tools   Python, R, PostgreSQL, LaTeX, Markdown, CSS, Excel, SPSS, Minitab, Stata, PowerBI</li><li>Finance   Financial machine learning (time series forecasting, predictive modelling, algorithmic trading), securities analysis, company valuation, corporate finance &amp; capital structure, portfolio management, economic and financial modelling, international finance</li><li>Business strategy   Consumer behaviour analysis, customer segmentation, market research, strategic management, consulting, international business strategy</li><li>Language   English (IELTS 8.0, 4.5 years of overseas study experience)</li><li>Graphic design   Adobe Photoshop, Adobe Illustrator</li></ul>		