

Hong Ngoc Le

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Education

- Western Sydney University Vietnam** | Applied Finance Major, Bachelor of Business HCMC, Vietnam | May 2022 - August 2024
- Dean's Merit List for Academic Excellence (GPA: 6.43 / 7.00)
 - Received 3 Vice-Chancellor's Academic Excellence Scholarships (highest tier)
 - Completed a bachelor's degree in 2 years while managing multiple part-time roles
- University of Economics and Law (UEL)** | Bachelor of International Economic Relations HCMC, Vietnam | Sep 2021 - Feb 2022
- Enrolment scholarship for highest GPA among candidates for enrolment through the SAT/ACT/IB pathway
 - Academic scholarship for highest GPA in Semester 1 across all students in the cohort
 - Assisted English professor with analysing qualitative data on "Peer tutors' agency and emotions in tertiary English education in Vietnam"
- Condell Park High School** | New South Wales High School Certificate Sydney, Australia | Jan 2017 - Dec 2020
- Valedictorian / Dux of High School and First in Course throughout all academic years
 - Band 6/6 for Mathematics Advanced and Mathematics Extension 1 - Australian Tertiary Admission Rank
 - University of Sydney Academic Excellence Award
 - Distinction and Merit Awards - Australian Mathematical Olympiad (AMO)
 - Highest Individual Scorer's Award in Senior Division Maths Olympiad team & Top 25% Achiever Award - Australasian Problem Solving Mathematical Olympiads (APSMO)

Professional experience

- Research assistant** | ICLS Tech HCMC, Vietnam | Apr 2024 - Current
- Researched and applied AutoML techniques to investigate backtest overfitting risks in financial models, with a focus on academic and exploratory analysis.
 - Reviewed and summarised advancements in financial machine learning, producing reports on methodologies and findings from key research papers.
- Product assistant** | YOLA HCMC, Vietnam | Feb 2022 - Mar 2023
- Conducted market research and executed targeted marketing initiatives, resulting in an increase of 25,000 users for the app and 15,000 users for the app extension, contributing to a monthly active user rate of approximately 50%.
 - Collaborated with external stakeholders to implement user nurturing strategies, achieving a retention rate of 7-10% for the 21-day cohort.

Projects

- Measuring probability of backtest overfitting using AutoML** | Python
- Developed an AutoML framework for model selection, hyperparameter optimisation, and meta-labelling using financial time series data with the triple barrier method.
 - Evaluated backtest overfitting risk by calculating metrics like Deflated Sharpe Ratio and Probability of Backtest Overfitting on FOREX and CRYPTO data after backtesting using different financial time series cross-validation schemes
- Quantitative risk analysis of major US tech stocks** | Python
- Conducted a detailed quantitative risk analysis for prominent US tech stocks (AAPL, AMZN, GOOG, MSFT), employing exploratory data analysis, data visualisation, and predictive modelling techniques.
 - Utilised historical, parametric, and Monte Carlo approaches to calculate Value at Risk (VaR), offering a comprehensive assessment of potential financial risks associated with investing in the selected tech stocks.

Extracurriculars

- Graphic designer** | Freelance HCMC, Vietnam | June 2022 - Current
- Designed 200+ presentations, logos, marketing materials and product packaging using Adobe Photoshop and Adobe Illustrator while ensuring compliance with strict regulatory guidelines (e.g. FDA)
 - Collaborated closely with clients to come up with brand concepts that showcased their brand identity and appealed to the target audience.
- Country representative** | HCMC Department of Industry & Trade, Women Execs & Entrepreneurs Association Jul 2022 - Aug 2022
- Conducted extensive research and collaborated with team members to develop an engaging presentation on Australia's economy, culture, and business ethics for a high-profile event (ASEAN Bridge Business Forum), attracting over 500 guests.
 - Successfully represented Australia at the event, engaging with over 100 potential business clients.
- Project leader** | The English Club EFFI Oct 2021 - Feb 2022
- Led a team of 40+ members for two successful projects, which attracted over 250 participants.
 - Demonstrated strong project management skills by planning and executing projects, creating timelines, budgets, and managing resources for timely completion.

Skills

- **Machine learning:** Python, R, SQL
- **Statistical modelling:** Stata, SPSS, Minitab
- **Financial modelling and valuation:** Excel