

Professional experience

- Research Assistant | ICLS TechHCMC, Vietnam | Apr 2024 – Current
  - Researched and applied AutoML techniques to explore backtest overfitting risks in financial models, focussing on mostly academic and exploratory work.
  - Studied several advances in financial ML and wrote reports summarising the methodology and findings from related research papers.
- Product Assistant | YOLAHCMC, 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.

Education

- Western Sydney University Vietnam | Applied Finance Major, Bachelor of BusinessHCMC, 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 bachelor degree in 2 years
- University of Economics and Law (UEL) | Bachelor of International Economic RelationsHCMC, 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 CertificateSydney, Australia | Jan 2017 – Dec 2020
  - High School Valedictorian 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 Year 10 Academic Excellence Award

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 | FreelanceHCMC, 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.
- English tutor | YOLASep 2022 – Jan 2023
  - Tutored students of all ages to improve their English skills and achieve their educational goals.
- Country representative | HCMC Department of Industry & Trade, Women Execs & Entrepreneurs AssociationJul 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 EFFIOct 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 (basic proficiency), SQL (basic proficiency)
- Statistical modelling: Stata, SPSS, Minitab
- Financial modelling and valuation: Excel