

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) while completing degree in 2 years
- Recipient of 3 Vice-Chancellor's Academic Excellence Scholarships (highest tier)

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 qualitative paper on "Peer tutors' agency and emotions in tertiary English education in VN"

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
- Various Distinction and Merit Awards - Australian Mathematical Olympiad (AMO) and Australasian Problem Solving Mathematical Olympiads (APSMO)

PROFESSIONAL EXPERIENCE

Research Assistant

ICLS Tech

Apr 2024 – Current

HCMC, Vietnam

- 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

Feb 2022 – Mar 2023

HCMC, Vietnam

- 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 and hyperparameter optimisation using financial time series data. Evaluated backtest overfitting risk with metrics like Deflated Sharpe Ratio on FOREX and CRYPTO data.

Quantitative risk analysis of major US tech stocks | *Python*

- Conducted quantitative risk analysis for major US tech stocks (AAPL, AMZN, GOOG, MSFT) using EDA and predictive modelling techniques. Calculated Value at Risk (VaR) with historical, parametric, and Monte Carlo approaches.

EXTRACURRICULARS

Graphic Designer

Freelance

June 2022 – Current

HCMC, Vietnam

- 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 and Trade, Women Executives and Entrepreneurs Association (HAWEE)

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 and data analytics: Python, R, SQL
- Statistical modelling: Stata, SPSS, Minitab
- Financial modelling and valuation: Excel