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Bach Chi Le

Education

08/2023 - 05/2025 **Master of Science in Financial Engineering**
Lehigh University
Grade: 3.93/4.0

08/2020 - 07/2023 **Bachelor of Commerce in Finance and Economics**
University of Melbourne
Grade: First Class Honours (H1)

Awards and Honors

2024 Graduate Business Life Leadership Award, Lehigh University

2024 Center for Financial Services Research Fellowship, Lehigh University

2023 Director's Scholarship, Lehigh University

2022 Melbourne International Undergraduate Scholarship, University of Melbourne

2020 Bachelor of Commerce Global Scholarship, University of Melbourne

Publications

Preprints

2025 **Tight Robustness Certificates and Wasserstein Distributional Attacks for Deep Neural Networks**
Le, B. C., Dao, T. V., Nguyen, B. T., & Chu, H. T. M.
arXiv preprint arXiv:2510.10000.

Presentations

01/2025 **Mixed versus Traditional Multiple Team Membership Configurations: Understanding Team Satisfaction through the Mediating Role of Identity and Moderating Effect of Intra-Team Conflict**
Moore, O. A., Mchiri, A., Grady-Moreno, A., & **Le, B. C.**
Presented at the INGRoup 2025 Midyear Conference, Virtual.

Research Experience

VinUniversity

06/2025 - Present **Mathematical Analysis of Modern Deep Learning Architectures**
Advisors: Prof. Binh T. Nguyen & Prof. Hong T. M. Chu
Investigating the stability and convergence of deep learning dynamics using tools from optimal transport, mean-field theory, and Lipschitz analysis.

Lehigh University

09/2024 - 05/2025 **Adaptive Distributionally Robust Optimization for Time Series**
Advisor: Prof. Lam M. Nguyen
Derived a tractable convex reformulation of the Adaptive Distributionally Robust Optimization problem for ensemble time series forecasting, analyzed its computational complexity, and validated its predictive performance.

04/2024 - 05/2025 **Risk Management in Deregulated Markets**
Advisor: Prof. Alberto J. Lamadrid
Benchmarked risk management strategies in deregulated commodity markets, analyzed theorectical bounds, and derived equivalence conditions between Stochastic, Robust, and Info-Gap Optimization frameworks.

01/2024 - 05/2025 **Optimal Structure of Pemantle's Min-Plus Binary Trees**
Advisor: Prof. Si Tang
Studied the conjecture that balanced Pemantle's Min-Plus binary trees yield the maximal expected root value via probabilistic induction and computational verification.

11/2023 - 05/2025 **Statistical Analysis of Multiple Team Membership Dynamics**
Advisor: Prof. Ozias A. Moore
Analyzed the effects of multiple team membership configurations using multi-level modeling and Monte Carlo simulation techniques to assess mediation pathways and organizational outcomes.

University of Melbourne

09/2022 - 11/2022 **The Short Interest Effect in Stocks**
Advisors: Prof. Nitin Yadav & Prof. Peter L. Bossaerts
Investigated the empirical persistence of the short interest anomaly in US equities by designing algorithmic strategies to isolate behavioral inefficiencies using momentum signals and mean-variance optimization.

Teaching Experience

02/2026 - 06/2026 **MATH4010: Advanced Probability and Statistics**
VinUniversity
Teaching Assistant

Professional Experience

06/2024 - 08/2024 **Complex Securities & Financial Instruments Intern**
Stout Risius Ross, New York, NY
Developed Monte Carlo simulations & pricing models for complex, illiquid instruments.

05/2024 - 04/2025 **Mathematics Consultant**
Outlier AI, San Francisco, CA
Evaluated and refined mathematical reasoning in Large Language Models.

04/2023 - 04/2024 **Research Consultant**
WorldQuant, Hanoi, Vietnam
Developed and backtested quantitative alpha strategies for global equity markets.