

# Linh Ha (Ha Thi Khanh Linh)

## EDUCATION

### PhD Student in Economics and Finance

Bozen, Italy | Nov. 2021- Now

FREE UNIVERSITY OF BOZEN-BOLZANO

- **Research topic:** Expectiles and Monetary Risk Measures
- **Research interest:** Mathematical Finance, Statistics and Financial Econometrics, Games Theory...
- **Summer School:** Advanced Portfolio Management | Barcelona School of Economics | Spain, 2022.
- **Summer School:** Advanced Bayesian Econometrics | Università Ca' Foscari & Italian Econometric Association | Italy, 2022.

### MSc. in International Economics

Milan, Italy | 2019-2021

UNIVERSITÀ DEGLI STUDI DI MILANO-BICOCCA

- **Coursework:** Mathematics and programming, Macro- and Micro-economics, Statistics and Econometrics, Financial Market and Corporate Finance...
- **Final grade (or GPA):** 110/110 cum Laude
- **Thesis:** *Application of Games Theory (global games) in Financial Risk Management*

### MSc. in Financial Engineering

(Online and Part-time) | 2022-2024

WORLD QUANT UNIVERSITY

- **Coursework:** The program design includes 10 courseworks and 1 seminar; namely, Financial Market, Financial Data, Financial Econometrics, Derivative Pricing, Stochastic Modeling, Machine Learning in Finance, Deep Learning for Finance, Portfolio Management, Risk Management and Capstone Project/Thesis.

### Bachelor in Economics

Hanoi, Vietnam | 2012-2016

FOREIGN TRADE UNIVERSITY

- **Coursework:** Advanced Mathematics and Statistics for Economics (the first year), Basic Microeconomics and Macroeconomics (the first and second year), Basic Finance and Accounting Theory (the third year), International Trade (the fourth year).
- **Final grade (or GPA):** 3.37/4.00

## CONFERENCE PAPERS

Ha, T.K. Linh, Andreas H Hamel, *Set-valued expectiles for ordered data analysis*, 2023, <https://doi.org/10.48550/arXiv.2312.09930>

- **Conference:** AMASES 2023, XLVII Annual Meeting of the Italian Association for Mathematics Applied to Social and Economic Sciences.
- **Conference:** The 6th Conference of Set-valued methods for multivariate problems in finance, statistics and decision making (SOFA 2024).

## TEACHING EXPERIENCE

## **Mathematics Teaching Assistant** | FREE UNIVERSITY OF BOZEN - BOLZANO Bozen, Italy | Oct. 2023 - Jan. 2024

I taught the exercise session for OFA Mathematics class of Bachelor programs in Economics and Management.

The teaching also included the explanation of Mathematical concepts used in Economics and Finance.

## SKILLS

- **Softwares:** R (proficient), Python (proficient), Latex (proficient), MATLAB (basic), Stata (basic).
- **Professional skills:** Econometrics including time series analysis, Statistics, Mathematics including stochastic calculus...
- **Languages:** Vietnamese (mother tongue), English (bilingual), Italian (A2-B1), Chinese (A1).

## AWARDS

### **Best Paper Award for young researcher**

Stresa, Italy, June 2024

IN THE 6TH CONFERENCE OF SET-VALUED METHODS FOR MULTIVARIATE PROBLEMS IN FINANCE, STATISTICS AND DECISION MAKING (SOFA 2024).

### **Invest Your Talent Scholarship**

2019-2021

BY ITALIAN MINISTRY OF FOREIGN AFFAIRS AND INTERNATIONAL COOPERATION AND ITALIAN TRADE AGENCY (I.C.E)

### **Runner-up Award, Amcham Scholarship**

2015

BY AMERICAN CHAMBER OF COMMERCE, HANOI, VIETNAM

## OTHER ACTIVITIES

### **Columnist in Macroeconomics (Volunteer)** | VIET HUSTLER

Edina, MN, USA | May 2022 – Now

Viet Hustler is a Vietnamese economic and financial blog which serves the audience who are Vietnamese people living abroad (mostly in US and Europe). The blog has been open for free access since Nov. 2023.

I am one of their contributors - a weekend columnist on macroeconomics news.

We have 5000+ subscribers on substack.