Linh Ha (Ha Thi Khanh Linh)

EDUCATION

PhD Candidate in Economics and Finance   Bozen, Italy | Nov. 2021- Now
Free University of Bozen-Bolzano

Research topic: Set-valued Expectiles, Non-Zero Depth and Applications in Financial Risk Management

Research track: Mathematical Economics, Applied Mathematics, Statistics and Financial Econometrics

Summer Schools:

Advanced Portfolio Management | Barcelona School of Economics | Spain, 2022.
Advanced Bayesian Econometrics | Ca' Foscari & Italian Econometric Association | Italy, 2022.

PhD thesis is submitted. The defense is scheduled for 12 December 2025.

PhD Research Visits

University of Zurich – Department of Finance	Zurich, Switzerland	20 Aug. - 25 Sep. 2025
Stevens Institute of Technology – Business School	Hoboken, NJ, USA	Jun.-Jul. 2025
Universidad Carlos III de Madrid – Department of Statistics	Madrid, Spain	May-Jul. 2024
Bilkent University – Department of Industrial Engineering	Ankara, Turkey	Dec. 2023 & Feb. 2024

MSc. in International Economics   Milan, Italy | 2019-2021
Università degli Studi di Milano-Bicocca

Coursework: Mathematics and VBA 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) | 2022-2025
World Quant University

Coursework: The program design includes 10 courseworks and 1 seminar; namely, Financial Market (grade: 90/100), Financial Data (92/100), Financial Econometrics (97/100), Derivative Pricing (94/100), Stochastic Modeling (95/100), Machine Learning in Finance (92/100), Deep Learning for Finance (94/100), Portfolio Management (95/100), Risk Management (94/100) and Capstone Project/Thesis. This study is expected to finish by August 2025.

Bachelor in Economics   Hanoi, Vietnam | 2012-2016
Foreign Trade University

Coursework: Advanced Mathematics and Statistics for Economics (the 1st year), Basic Microeconomics and Macroeconomics (the 1st and 2nd year), Basic Finance and Accounting Theory (the 3rd year), International Trade (the 4th year).

Final grade (or GPA): 3.37/4.00

PUBLICATIONS AND WORKING PAPERS

Peer-Reviewed Journals

1. Hamel A.H., Ha T.K.L. (*), *Set-valued expectiles for ordered data analysis*, Journal of Multivariate Analysis, 2025, 105425, ISSN 0047-259X, https://doi.org/10.1016/j.jmva.2025.105425.

   This paper was also presented in AMASES (2023 + 2024) and SOfA (2024) conferences.

Conference papers

1. Ha, T.K. Linh, Andreas H Hamel (*), *Expectile Based Ranking for Multi-Criteria Decision Making*, Multi-Objective Decision Making Workshop (MODeM), 2024. https://modem2024.vub.ac.be/accepted

2. Cascos, Ignacio, Ha T.K. Linh and Maicol Ochoa (*), *Non-zero expectiles depth function*, The 18th International Joint Conference CFE-CMStatistics, King's College London, UK, 2024.

   (*) The author who presented in the conference.

Papers on progress

1. Cascos, Ignacio, Ha T.K. Linh and Maicol Ochoa, *Non-zero expectiles depth function*.

2. Ha, T.K. Linh, Firdevs Ulus and Cagin Ararat, *Expectile depth and regions: an optimization-based computational framework*.

3. Ha, T.K. Linh and Zachery Feistein, *Computing depth functions satisfying the weak projection property*.

4. Ha, T.K. Linh and Andreas H. Hamel, *Computing expectiles via fixed point iterations*, arXiv:2509.00408v1.

TEACHING EXPERIENCE

Teaching Assistant, OFA Mathematics   Bozen, Italy | Oct - Nov, 2023-2025
Free University of Bozen - Bolzano

SKILLS

Softwares: R, Python, MATLAB, LaTeX, Stata (basic).

Profesional skills: Econometrics including time series analysis, Statistics, Mathematics including stochastic calculus...

Languages: Vietnamese (mother tongue), English (bilingual), Italian (B1.1), Chinese (A1).

AWARDS

SOfA Award for Best Paper of Young Researchers   June, 2024
SOfA Conference 2024

PhD fully-funded scholarship   2021-2025
Free University of Bozen-Bolzano

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