

Quy Thien Lam

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EDUCATION

- **M.S. in Applied Economics and Finance**, University of California - Santa Cruz (2016)
- **B.A. in Business Administration**, University of Economics - Ho Chi Minh City (2012) (graduated in top 10%)

Relevant coursework: R and Stata Computing Labs, Applied Econometric Analysis, Data Structure, Introduction to Programming, Finance & Financial Engineering, Data Visualization with R

SKILLS SUMMARY

- **Programming Languages:** Java, C
- **Data Analysis:** R, STATA, SQL
- **Microsoft Office:** Excel- Pivot Tables, VLOOKUP, Macros and other advanced functions
- **Strong analytical skills** Experienced in translating business problems into quantitative models to find solutions based on data

ACADEMIC PROJECTS

Studying the effect of sending reminders on employee participation in 401(k) – a retirement savings plan

- Dataset: One dataset contains information on employee characteristics such as income, gender, age, family size and 401(k) participants in a company (9,300 employees)
- Used linear probability model to compute the propensity score for each individual in the dataset using demographic characteristics
- Implemented nearest-neighbor matching algorithm to create balanced treatment and control groups
- Performed a linear regression model on these matched groups **using STATA**

Conclusion: On average the periodical reminder **increased 401k participation by 9% to 11%**

Evaluating and comparing the quality of securities to help minimize risk in investments

- Calculated financial values such as weekly return, standard deviation of weekly return and Sharpe Ratio for each equity and portfolio of equities to construct an optimal portfolio using Walmart, Microsoft, Wells Fargo historical prices
- Hedged portfolio of QQQ and Gold ETF shares using XIV shares. **Used R to compute the hedge ratio** (number of XIV shares needed to “short” or “long” (sell or buy) to hedge our portfolio) based on one year of daily historical data of those assets
- Evaluated different hedging strategies to **reduce the downside risk of given assets**

WORK EXPERIENCE

GREY BEARS Santa Cruz, California 2016- present

Bookstore Operations Assistant

- Assisting our customers with finding items and answering their questions
- Receiving and processing cash and credit payments for in-store purchases
- Stocking shelves appropriately and managing inventories

UNITED BC TEAM SDN BHD VIETNAM Hochiminh city, Vietnam 2013

Administrative Officer

- Providing comprehensive and general administrative services
- Coordinating office services such as budget and personnel
- Contacting and dealing with suppliers
- Planning, coordinating and participating meetings, and conferences
- Translating business documents from English to Vietnamese and vice versa