TRIET M. PHAM

CONTACT INFORMATION

Rutgers University
Department of Mathematics
110 Frelinghuysen Road
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RESEARCH INTERESTS

Stochastic Analysis, Stochastic Controls, Stochastic Differential Games, Mathematical Finance

EMPLOYMENT

2018 - present Rutgers University

Assistant teaching professor

2017 - 2018 Misericorida University

Assistant professor - Tenure track

2013 - 2017 Rutgers University

Lecturer / Assistant teaching professor (Postdoctoral)

EDUCATION

2007 - 2013 University of Southern California

Ph.D. Thesis title: Zero-sum stochastic differential games in weak formulation and related norms for semi-martingales
Advisor: Professor Jianfeng Zhang

M.S. Statistics

2004 - 2007 California State University at Long Beach

B.S. Applied Mathematics
B.S. Mathematical Economics
Graduated Summa Cum Laude

PUBLICATIONS

2014 T.Pham, J.Zhang *Two Person Zero-sum Game in Weak Formulation and Path Dependent Bellman-Isaacs Equation*, SIAM Journal on Control and Optimization, Vol. 52, No. 4, pp. 2090-2121.

2014 T.Pham, J. Zhang *Some Norm Estimates for Semimartingales— Under Linear and Nonlinear Expectations*, Electron. J. Probab, 18(109), 1-25.

2017 T.Pham, H. Pham *A generalized software reliability model with stochastic faul-detection rate*, Annals of Operation Research, Special issue on Reliability and Quality Management Stochastic, 2017.

AWARDS

June 2015 Travel award for the AMS Math Research Communities program at Utah

June 2014 Travel award for the 7th International Symposium on BSDEs by the Rutgers Math Department Academic Initiatives Program

July 2013 ISBA Travel award for the SPA 2013 conference

June 2013 Travel award as University of Southern California Chapter of SIAM representative at the 2013 SIAM annual meeting

April 2013 Edward and Dolores Blum Graduate Research Prize

2012-2013 Dissertation Fellowship - University of Southern California

INVITED TALKS

October 2017 The 8th annual Luzerne and Lackawanna Counties Mathematics Symposium

June 2014 The 7th International Symposium on BSDE, Shandong University, Weihai

July 2013 36th Conference on Stochastic Processes and their Applications, Colorado University

CONTRIBUTED TALKS / PRESENTATIONS

March 2019 The 88th Annual Meeting of the Eastern Psychological Association, New York, NY. Poster presentation. Joint with Filipkowski, K.B., Nordstrom, A. H. and Massey, S.

May 2018 31st Conference on the Teaching of Psychology : Ideas and Innovations. Joint with Lajeunesse, Charles

March 2014 AMS Spring Eastern Sectional Meeting - AMS contributed papers, University of Maryland, Baltimore

October 2013 AMS Fall Eastern Sectional Meeting - Special Session on PDEs, Stochastic Analysis, and Applications to Mathematical Finance, Temple University

May 2013 Fifth Western Conference on Mathematical Finance, Stanford University

November 2011 The 6th International Symposium on BSDEs, University of Southern California

SEMINAR PRESENTATIONS

Oct 2015 Mathematics Colloquium, Lehigh University

March 2014 Applied Mathematics Seminar, Rutgers University

September 2013 Probability, PDE and Math Finance Seminar, Rutgers University

May 2013 Mathematics Colloquium, California State University at Long Beach

November 2012 Probability and Statistics Seminar, University of Southern California

EXPOSITORY PRESENTATIONS

Oct 2018 Rutgers Undergraduate Mathematics Association, Rutgers University

May 2013 NSF Research Experiences for Undergraduates, Cal State Northridge

CO-ORGANIZED CONFERENCE

May 2017 2017 Mathematical Finance and PDEs conference, Rutgers University

January 2016 2016 AMS Joint Math Meeting - Math Research Community Special Session on Math Finance

May 2015 2015 Mathematical Finance and PDEs conference, Rutgers University

TEACHING EXPERIENCE

2018 - Present Rutgers University

Instructor

Advanced engineering Calculus - Summer 2019
Differential equations for Engineering and Physics Majors - Spring 2019
Elementary differential equations - Summer 2019
Introduction to Math Finance - Fall 2018, 2019
Introduction to Stochastic Processes - Spring 2019
Math Finance in Industry - Fall 2018, 2019
Master in Math Finance Bootcamp - Summer 2018, 2019
Topics in Math Finance: Advanced Risk and Portfolio Management - Fall 2018, 2019

Full course responsibilities: held lectures, created lecture notes, graded exams, assigned final grades. Co-developed the course proposal and curriculum for Math Finance in Industry.

2017 - 2018 Misericordia University

Instructor

Fall 2017 : Calculus I, Linear Algebra, Basic statistics
Spring 2018 : Calculus II, Mathematical statistics, Basic statistics, Design of Experiments

Full course responsibilities: held lectures, created lecture notes, graded exams, assigned final grades

2013 - 2017 Rutgers University

Instructor

Advanced engineering Calculus - Fall 2016, Spring 2017
Honors Calculus III - Fall 2015
Introduction to Math Finance - Fall 2013, 2014, 2015, 2016
Introductory Linear Algebra - Fall 2013
Mathematical Finance II - Spring 2014, 2015, 2016, 2017
Mathematical Theory of Probability - Fall 2014

Full course responsibilities: held lectures, created lecture notes, graded exams, assigned final grades

ADVISING EXPERIENCE

2015 - Present Rutgers University

2018 - Present Rutgers MSMF team advisor for the PRMIA Risk Management Challenge

2018 - Present Rutgers MSMF team advisor for the CME Group Trading Challenge

2017 - Present Rutgers MSMF team advisor for the Chicago Quantitative Alliance competition

2016 - Present Rutgers MSMF team advisor for the International Association for Quantitative Finance competition - Top 3 National in 2017

2017 - Present Rutgers MSMF team advisor for the Rotman International Trading Competition

Spring 2015 Rutgers honor Capstone project advisor for Beom He Lee

SERVICE

2018-Present Rutgers University

2019 - 2020 Academic Year Acting Director - Master in Math Finance program

Spring 2019 Master in Math Finance 2019 admission review

Summer 2018 Develop and run the Master in Math Finance summer bootcamp for incoming students.

2017-2018 Misericordia University

Member Search committee for the Mathematics department's 2018 tenure track position

Member Search committee for the College of Health Sciences and Education's director position in the Healthcare Informatics Master program

Principal Investigator Wilkes Barre's Osterhout library patron low income investigation to secure funding from donors

2016-2017 Rutgers University

Reviewer Master in Math Finance 2017 admission

COMPUTER SKILLS

Matlab, C++, Python

REFERENCES

Paul Feehan, Rutgers University (paul.feehan@rutgers.edu)

Daniel Ocone, Rutgers University (ocone@math.rutgers.edu)

Jianfeng Zhang, University of Southern California (jianfenz@usc.edu)

Jin Ma, University of Southern California (jinma@usc.edu)

September 2, 2019