



## CURRICULUM VITAE

**Name**  
**Gender**  
**Phone No**  
**Email**  
**Address**

**TRAN CONG PHU KHANH**

*Male*

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*102 Room, ATLAS Tower, 793/54/1/17A*

*Tran Xuan Soan, Tan Hung Ward, 7 District, Ho Chi Minh City*

### I. Skills & Expertise

- **Strong knowledge and experience quantitative (data) analysis**
  - Strong working knowledge of regression, testing, statistical techniques.
  - Strong knowledge of theory of applied mathematics, probability and statistics.
  - Strong experience with quantitative (data) analysis softwares.
- **Strong ability to research**
  - Strong ability to comprehend and synthesize academic literature in statistics techniques, quantitative methods, economic and finance.
- **Understand knowledge Machine Learning, Deep learning**
  - Finished 2 courses “Machine Learning” online at Udacity. (Python): Intro to Machine Learning Course, Machine Learning for Trade Course: Navie Bayes, SVM, Decision Trees, Regression, Clustering, Text Learning, ... Scikit-learn, Python. And learn machine learning through public (forum) examples.
  - Problem Solving with Algorithms and Data Structures.
  - Strong programming experience: Python, C, Matlab, Gauss
- **Have knowledge management information system (MIS)**
  - I graduated with a bachelor's degree in Management Information Systems (MIS) as highest honors in Mathematics and Statistics Faculty Course 35 (2009 – 2013).
  - Have knowledge of SQL, Oracle, Access. I wrote myself database to manage time (base on GTD methods – app Gqueues)
- **Strong analysis skill, knowledge and experience**

- Experienced investment analyst at Stock company: Marco analysis report monthly, sector report, financial statement analysis. Have experience in follow macro-economic, sector situation.
- Have experience working with financial statements, economic indicators, valuation, business analysis.
- Knowledge of various angles on topics: corporate finance, international finance, banking and economics. Many topics have been researched extensively (table at last of my CV).
- **Have ability to simplify and effectively communicate complex concepts**
  - Interactive experience in doing research as research assistant (mainly responsible for research methodology, data collection, quantitative processing) with supervisors (RMIT are international environment)
  - Interact with the students to consultant in Research methods and Quantitative analyses.

## II. Experience

### • Consultant/Lecture: Quantitative (data) analyses in Research methods.

The course is organized by myself.

09/2014 – Present | Ho Chi Minh City.

- Students are masters research students in finance, banking and economics major, 02 doctor researcher students. *Some of my students are lecture in universities (they research to publish their article).* More than 100 students. (Fee 4.5 mil -7.5 mil VND for 6-10 times meeting 1 - 1).
- Details:
  - Make them clearly related article (especially quantitative methods part) and answer their questions.
  - Researching and Advising them on the method to answering their research question (focus on: proper and updated, compare with other methods, strengths and weaknesses, reasons for choosing methods) and teaching in econometrics (measure, testing, regression, ...)
    - + Time series: VAR, VECM, SVAR, sign restricted VAR, BVAR, restricted VAR, break, non-linear, markov switching, regime, smooth transition, STR..., long short run, causality, cointegration, bootstrap, ...ARCH-GARCH types, ...
    - + Panel data: Sys Dif GMM, likelihood, iv, 3lsl, fmols dols, cointegration regression, threshold, nonlinear, restrictions, bootstrap, ...
    - + Evenstudy, Risk model, ... Other statistical techniques.
- All students's files and students's emails conversation box are stored.

### • Research Advisor

Young Research Economics Club (University of Economic HCM city)

11/2014 – 12/2016 | Ho Chi Minh City

- Clarification of feasibility of scientific research

- Guiding students to quantitative research.
- Teach econometric and build a methodology: proxied variables, data model, regression, pre-test, post-test, estimator, robustness check.
- Some of my students have a scientific research award.

● **Research Assistant - Level 4**

RMIT University Vietnam | Ho Chi Minh City  
Accounting, Economics, Finance and Marketing, COCM  
Part – time, Full - time (05/2014 – 4/2016)



Research Assistant for PhD Le Thai Ha<sup>1</sup>

In Vietnam, she has the 5th highest number of published international journals

- I am responsible for research methodology, data collection, quantitative processing.
- I comment 6 papers which journal/ conference sent to my supervisor to judge. Evaluate the strengths and weaknesses of the research.
- Requires high quality research to be sufficiently qualified to publish in high-ranking foreign journals.
- Reading and comprehending reports and related literature
- Conducting data analysis using the appropriate methods and/or techniques (e.g., assigned econometric models)
- Providing data files and reports and materials to the project leader in a timely manner
- Writing research reports based upon data results
- Provide academic judgement when required
- To take responsibility for developing research methods and techniques within the framework of the project
- Research and implement the contributions of experts who are judge us paper when we submit us paper to journals.
- Other duties as assigned by the Supervisor.

Some of the articles that I assisted were published in the highest ranking journal (Q1\* ranking)

Those are papers published that I assistant research:

- Le, T. H., Chang, Y., & Park, D. (2017). Energy demand convergence in APEC: An empirical analysis. *Energy Economics*, 65, 32-41.
- Le, T. H., & Tran-Nam, B. (2017). Trade Liberalization, Financial Modernization and Economic Development: An Empirical Study of Selected Asia-Pacific Countries. *Research in Economics*.
- Le, T. H., Chang, Y., & Park, D. (2016). Trade openness and environmental quality: International evidence. *Energy Policy*, 92, 45-55.
- Le, T. H., Kim, J., & Lee, M. (2016). Institutional quality, trade openness, and financial sector development in Asia: An empirical investigation. *Emerging Markets Finance and Trade*, 52(5), 1047-1059.
- Le, T. H. (2016). Dynamics between energy, output, openness and financial development in sub-Saharan African countries. *Applied Economics*, 48(10), 914-933.

<sup>1</sup> <http://cafef.vn/le-thai-ha-nu-giang-vien-co-thoi-gian-hoan-thanh-luan-an-tien-si-ngan-ky-luc-tai-dai-hoc-so-1-singapore-20171020101737884.chn>

- Le, T. H. (2015). Do soaring global oil prices heat up the housing market? Evidence from Malaysia. *Economics*, 9(27), 1.

Ranking: 3 Q1 ranking papers, 2 Q2 ranking papers. (\*Q1 is highest ranking.)

Level 4 as Research Assistant is highest level in RMIT.

## ● **Investment Analysis**

Viet First Securities Corporation | Headquarters in Ho Chi Minh City

Full – time (04/2014 – 07/2014), Part – time (08/2014 – 09/2014)

- Following and analysing the technology, consumer, securities and textiles sectors
  - o The large-cap company: Vinamilk (2<sup>nd</sup>), Masan Group (5<sup>th</sup>), FPT (12<sup>th</sup>), HAG (13<sup>th</sup>), KDC (15<sup>th</sup>), SSI (20<sup>th</sup>). Futhur more HCM, TCM, TNG, REE, BMP, FIT,...
  - o Writing a full-report, short-report and quick-note to analysis companies and sectors. Example public report ([Click to download TCM](#), [KDC](#))
  - o Participating in the annual meeting of shareholders (TCM), the meeting analyst financial investments (BMP, HAG), the Initial Public Offering meeting (Vinatex) to get information.
- Following macroeconomic situation and writing full-report monthly. Example public report ([Click to download July](#), [August](#))
- Developing macroeconomic data, constructing price commodities data for financial analysis.
- Constructing model for analysis and forecast CPI index, securities market index and a few indicators to support the investment decision.
  - Other duties as assigned by department heads.

## ● **Teaching Assistant in Advanced Quantitative Methodology Research**

University of Economics Ho Chi Minh City

06/2013 – 10/2013 | Ho Chi Minh City



- 01 course: Students **are lectures** in Industrial University of Ho Chi Minh City (Banking and Finance major) /
- 03 course: Students are masters research student.
- Support teachers to teach economics and quantitative research in Stata, answer questions about theory and practice.
- Answer students' questions about the economic model of the thesis, paper. By direct or email.

## ● **Internship HDBank**

HDBank

01/2013 – 03/2013 (3 months) | Ho Chi Minh City

- Intern at Enterprise Customer Services position.

## ● **Collaborator Market Research**

AQ Services International - Market Research

Privately Held; 51-200 employees; Market Research Industry  
November 2010 – June 2012 (1 year 8 months)

- Surveying the quality of service and submitting report to the head office

### III. Honors & Awards

- **UEH Excellent Assignment Award 2012**

University Of Economics HCM City  
February 2013, Decision 34/QĐ-ĐHKT-ĐTN

The Prize in Econometrics

- **Young Economist Award - UEH 2013**

University of Economics HCM City  
May 2013, Decision 56/TB-ĐHKT-ĐTN

The Prize in Scientific Research

Issue “Tập chí Công nghệ Ngân hàng” No 93, December/2013 (Paper 8-17)  
“Analysing the impact of the A Chau Bank’s event in August 21st, 2012 on stock prices of banks listed in Vietnam’ stock exchanges.”

- **Scholarship student learning outcomes - Encourage education**

University of Economics HCM City

2010 - Decision 917/QĐ-ĐHKT-QLĐT&CTSV

2012 - Decision 985/QĐ-ĐHKT-QLĐT&CTSV

2013 - Decision 2118/QĐ-ĐHKT-QLĐT&CTSV

### IV. Education

- **University of Economics Ho Chi Minh City**

Bachelor of Management Information Systems, Mathematical Finance,  
Very good Level, 2009 – 2013

GPA: 8.16/10;

Major Mathematical Finance GPA: 8.56/10

Highest honor in Mathematics and Statistics Faculty K35 (2009 – 2013)

- **Quoc Hoc – Hue High School for the Gifted**

Mathematics Class, Very good Level in Grade 10, 11, 12

Graduated high school in Very good Level.

- The Second prize of the Provincial level excellent student (primary) contest
- Student was on behalf of the good student team to speak prior to the junior high school district level competition.
- First Prize in Apply pocket calculator for mathematics – District Contest
- First Prize in Mathematics – District Contest

- First Prize in Chemistry– District Contest
- Third Prize in the Provincial Level Mathematics Contest
- The only student is selected on behalf of the mathematics class to present Space Geometry Research (hình học không gian), during extra-curricular activities (6 participating classes) – when I was 12 grade.

## V. Extra

- **Curricular Activities**

2011/2012 : University Sports Association – Table tennis  
 2010-2013 : Member of Securities Club of University of Economics - SCUE  
 2011-2013 : Member of Student's Group of Finance Research - SFR.

- **Interest**

Listen to music, Football, Chinese chess  
 Yoga, Good at swimming.

## VI. Reference

- **Teacher and supervisor PhD. Anh Tran Thi Tuan**

University of Economics Ho Chi Minh City  
 Mathematics and Statistics Faculty  
 Lecturer of Mathematical Finance and Econometrics  
 Email: [anhhtt@ueh.edu.vn](mailto:anhhtt@ueh.edu.vn) Phone No: 0908.154.660/ 0909.514.660

- **Master Students**

Phuong: 01293312897/01675292645

Thu: 0935858740

The student is usually a UEH (University of Economic Ho Chi Minh City) master research students. They selects an article usually posted in the high rank articles (Q1 or Q2). Then, they do research for Vietnam's data (company, bank, macro, financial development) or national groups of Vietnam (Asian, Pacific, Asia, development country) with the same aim of research.

Micro level Firm	<u>Capital Structure:</u> Determinant factors, Financial leverage, firm growth and financial strength; Asymmetric adjustment toward optimal capital structure; The firm-level credit multiplier Corporate leverage and the collateral channel
	<u>Firm performance:</u> Capital structure, equity ownership and firm performance
	<u>Working capital management:</u> Working capital management, corporate performance, and financial constraints. Excess cash holdings and shareholder value Cash holdings and macroeconomics impact

	<u>Dividends:</u> Dividends and earnings quality
	<u>Investment behavior:</u> Corporate Investment behaviour and monetary policy Dividends, investment and cash flow uncertainty
	<u>Agency costs:</u> A balancing act: managing financial constraints and agency costs to minimize investment inefficiency Capital structure
	<u>Financial distress:</u> Lifecycle and corporate restructuring Financial distress and corporate tax avoidance
Micro level Bank	<u>Impact of Bank profitability:</u> Bank-factor, macro-factor Diversification of bank profits Influence of monetary policy Country approach
	<u>Risk:</u> Risk, capital and efficiency banking Relationship between credit risk and liquidity risk Ownership Structure and Risk (asset risk, default risk)
	<u>Credit:</u> Factors affecting credit growth Factors affecting credit effectiveness
	<u>Liquidity Shocks:</u> Bank-to-bank Lending Channel, Transmission of Bank Liquidity Shocks
Stock	<u>Price company:</u> Tests of a five-factor asset pricing model. Dividends and resistance dividend Comoment risk and stock returns.
	<u>Market index Price:</u> Monetary policy, exchange rates and stock prices ; Gold and stock, a safe or haven? Oil price impact of
	<u>Others:</u> Do foreign investors improve informational efficiency of stock prices; Liquidity and asset pricing
Macroeconomics level:	<u>Monetary:</u> Exchange rates; Retail interest rate pass-through (monetary fundamentals); (monetary policy); (during the global financial crisis) Monetary fundamentals;
	<u>Sector:</u> Financial development; money supply, economic growth; income; inflation; energy consumption; effectiveness of monetary policy; Real estate; Real sector; public debt.
	<u>Capital flows:</u> Financial flows and income; Foreign direct investment, regulations; growth; Corruption; real exchange rate volatility;
	Expenditure decentralization; Economic growth: Government debt; Fiscal deficits
	<u>International transmission:</u> Growth in China and the US: Effects on a economy International reserves and the global financial crisis. Dollazation; System risk

	<u>Others:</u> Banking system concentration; unemployment Terms of trade shocks; private savings
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Topic (Main reference articles)	My master research students	Major
<b>Corporate Finance</b>		
Bei, Z. and Wijewardana, W.P., 2012. Financial leverage, firm growth and financial strength in the listed companies in Sri Lanka. <i>Procedia-Social and Behavioral Sciences</i> , 40, pp.709-715.  Case of Vietnam.	Thu	Master's corporate finance UEH
Baños-Caballero, S., García-Teruel, P.J. and Martínez-Solano, P., 2014. Working capital management, corporate performance, and financial constraints. <i>Journal of Business Research</i> , 67(3), pp.332-338.  Case of Vietnam.	Thảo	Master's corporate finance UEH
Deng, L., Li, S., Liao, M. and Wu, W., 2013. Dividends, investment and cash flow uncertainty: Evidence from China. <i>International Review of Economics &amp; Finance</i> , 27, pp.112-124.  Case of Vietnam.	Anh	Master's corporate finance UEH
Zulkhibri, M., 2013. Corporate Investment Behaviour and Monetary Policy: Evidence from Firm-level Data for Malaysia. <i>Global Economic Review</i> , 42(3), pp.269-290.  Case of Vietnam.	Đạt	Master's corporate finance UEH
Guariglia, A. and Yang, J., 2012. A balancing act: managing financial constraints and agency costs to minimize investment inefficiency in the Chinese market. In <i>Working paper, University of Birmingham</i> .  Case of Vietnam.	Hoa	Master's corporate finance UEH
Dang, V.A., Kim, M. and Shin, Y., 2014. Asymmetric adjustment toward optimal capital structure: Evidence from a crisis. <i>International Review of Financial Analysis</i> , 33, pp.226-242.  Case of Vietnam.	Hồng	Master's corporate finance UEH
Laura Serghiescua , Viorela-Ligia Văideanb, Determinant factors of the capital structure of a firm- an empirical analysis. Emerging markets queries in finance and business (15 ( 2014 ) 1447 – 1457)  Case of Vietnam.	Bảo	Master's corporate finance UEH
Excess cash holdings and shareholder value Edward Lee Affiliation unknown Ronan Powell * University of New South Wales, Australia	Xuân	Master's corporate finance UEH



Case of Vietnam.		
The Determinants of Capital Structure: An Empirical Study of New Zealand-Listed Firms. Fitriya Fauzi (Corresponding Author) Asian Journal of Finance & Accounting 2013. Case of Vietnam.	Tuyết Ngân	Master's corporate finance UEH
Financial distress: Lifecycle and corporate restructuring SzeKee Koh a,*, Robert B. Durand b , Lele Dai c , Millicent Chang. Journal of Corporate Finance 33 (2015) 19–33 Case of Vietnam.	Phương	Master's corporate finance UEH
Dividends and earnings quality	Kim	Master's corporate finance UEH
The firm-level credit multiplier	Khôi	Master's corporate finance UEH
Corporate leverage and the collateral channel	Hiền	Master's corporate finance UEH
Capital structure, equity ownership and firm performance	Lan	Master's corporate finance UEH
<b>Macroeconomics - Economics</b>		
Financial development and relationship evolvement among money supply, economic growth and inflation Case of Vietnam	Trúc	Master's corporate finance UEH
Market volatility and retail interest rate pass-through Kuan-Min Wang a, Yuan-Ming Lee. Economic Modelling 26 (2009) 1270–1282 Case of Agribank.	Phạm Trúc	Master's corporate finance UEH
Spilioti, S. and Vamvoukas, G., 2015. The impact of government debt on economic growth: An empirical investigation of the Greek market. <i>The Journal of Economic Asymmetries</i> , 12(1), pp.34-40. Case of Vietnam.	Thái Hà	Master of Public Finance UEH
<b>Stock Market</b>		
Lambert, Marie, and Georges Hübner. "Comoment risk and stock returns." <i>Journal of Empirical Finance</i> 23 (2013): 191-205. Case of Vietnam.	Tùng	Master's corporate finance UEH

He, W. and Shen, J., 2014. Do foreign investors improve informational efficiency of stock prices? Evidence from Japan. <i>Pacific-Basin Finance Journal</i> , 27, pp.32-48.  Case of Vietnam.	Hào	Master's corporate finance UEH
Osborn, D.R. and Vehbi, T., 2015. Growth in China and the US: Effects on a small commodity exporter economy. <i>Economic Modelling</i> , 45, pp.268-277.  Case of Pacific countries.	Vân	Master's corporate finance UEH
Abouwafia, H.E. and Chambers, M.J., 2015. Monetary policy, exchange rates and stock prices in the Middle East region. <i>International Review of Financial Analysis</i> , 37, pp.14-28.  Case of Vietnam.	Dương	Master's corporate finance UEH
Hsu, Y.H., 2007. Is Corruption a Grabbing Hand? A Panel Data Study of FDI. <i>Graduate Institute of Political Economy, National Cheng Kung University, Taiwan</i> , pp.1-18.  Case of Asia countries.	Nhung	Master of Public Finance UEH
<b>International Finance</b>		
Dąbrowski, Marek A., Monika Papież, and Sławomir Śmiech. "Exchange rates and monetary fundamentals in CEE countries: Evidence from a panel approach." <i>Journal of Macroeconomics</i> 41 (2014): 148-159.  Case of Pacific countries.	Thảo	Master's corporate finance UEH
Financial Development and the Effectiveness of Monetary Policy  Case of developing countries	Trang	Master's corporate finance UEH
Shailer, G. and Wang, K., 2015. Government ownership and the cost of debt for Chinese listed corporations. <i>Emerging Markets Review</i> , 22, pp.1-17.  Case of Pacific countries.	Đoan	Master's corporate finance UEH
Adam, Christopher S., and David L. Bevan. "Fiscal deficits and growth in developing countries." <i>Journal of Public Economics</i> 89, no. 4 (2005): 571-597.  Case of Asia countries.	Gia	Master of Public Finance UEH
Fama, Eugene F., and Kenneth R. French. "International tests of a five-factor asset pricing model." <i>Journal of Financial Economics</i> (2016).  Case of Pacific countries.	Hiếu	Master of Accountancy UEH
Dominguez, K.M., Hashimoto, Y. and Ito, T., 2012. International reserves and the global financial crisis. <i>Journal of International Economics</i> , 88(2), pp.388-406.	Cảnh	Master's corporate finance UEH

Feldmann, H., 2015. Banking system concentration and unemployment in developing countries. <i>Journal of Economics and Business</i> , 77, pp.60-78.	My	Master of Banking UEH
Adams, S. and Opoku, E.E.O., 2015. Foreign direct investment, regulations and growth in sub-Saharan Africa. <i>Economic Analysis and Policy</i> , 47, pp.48-56.	Trang	Master's corporate finance UEH
Dominguez, K.M., Hashimoto, Y. and Ito, T., 2012. International reserves and the global financial crisis. <i>Journal of International Economics</i> , 88(2), pp.388-406.	Chi	Master's corporate finance UEH
Chowdhury, A., 2015. Terms of trade shocks and private savings in the developing countries. <i>Journal of Comparative Economics</i> , 43(4), pp.1122-1134.	Thắng	Master's corporate finance UEH
Anwar, S. and Cooray, A., 2015. Financial flows and per capita income in developing countries. <i>International Review of Economics &amp; Finance</i> , 35, pp.304-314.  Các dòng vốn (FDI, đầu tư trong nước, kiều hối, ODA) và thu nhập đầu người. Lý thuyết trước mối quan hệ và thực nghiệm dữ liệu tại các quốc gia Châu Á Thái Bình Dương.	Viết	Master's corporate finance UEH
Wu, A.M. and Wang, W., 2013. Determinants of expenditure decentralization: Evidence from China. <i>World Development</i> , 46, pp.176-184.	Thuận	Master of Public Finance UEH
Chang, S.C., 2015. Effects of financial developments and income on energy consumption. <i>International Review of Economics &amp; Finance</i> , 35, pp.28-44.  Case of Pacific countries.	An	Master's corporate finance UEH
Al-Abri, A. and Baghestani, H., 2015. Foreign investment and real exchange rate volatility in emerging Asian countries. <i>Journal of Asian Economics</i> , 37, pp.34-47.	Ái	Master's corporate finance UEH
Albulescu, C.T., 2015. Banks' Profitability and Financial Soundness Indicators: A Macro-level Investigation in Emerging Countries. <i>Procedia Economics and Finance</i> , 23, pp.203-209.	Thu	Master of Banking UEH
<b>Ngân hàng Banking</b>		
Factors affecting bank liquidity case of Vietnam.	Vinh	Master of Banking UEH
Profit Bank – Country Approach case of Vietnam.	Phuong	Master of Banking UEH
Diversification of bank profits affect bank profits	Huong	Master of Banking Open University
Factors affecting bad debt (non-performing loan) bank case of	Yến	Master of

Vietnam.		Banking Open University
Factors affecting bad debt (non-performing loan) bank – dynamic model case of Vietnam.	Thúy	Master of Banking UEH
Factors affecting credit growth case of Vietnam.	Trang	Master of Banking UEH
Factors that affect credit effectiveness case of Vietnam.	Thúy	Master of Banking UEH
The relationship between credit risk and liquidity risk case of Vietnam.	Thanh	Master of Banking UEH
Factors affecting the efficiency of banking operations case of Vietnam.	Trang	Master of Banking UEH
Tan, Y., & Floros, C. (2013). Risk, capital and efficiency in Chinese banking. <i>Journal of International Financial Markets, Institutions and Money</i> , 26, 378-393.  Case of Vietnam.	Đinh	Master of Banking UEH
Hristov, N., Hülsewig, O., & Wollmershäuser, T. (2014). The interest rate pass-through in the Euro area during the global financial crisis. <i>Journal of Banking &amp; Finance</i> , 48, 104-119.  Case of Vietnam.	Phux	Master of Banking UEH
Ownership Structure and Risk in Publicly Held and Privately Owned Banks	Khá	Master of Banking UEH
The influence of monetary policy on bank profitability	Thu	Master of Banking UEH

*All students's files and students's emails conversation box are stored.  
If I have chance to interview, I will take it.*

**I confirm that the information provided is true and accurate  
to the best of my knowledge.**