

Curriculum Vitae

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Education

2016 - now	PhD (in Finance) student at National Taiwan University, Taiwan
2014 - 2016	M.S. in Finance, Yuan Ze University, Taiwan
2006 - 2010	B.S. in Accounting, Hue University, College of Economics, Vietnam

Experiences

2014 - now	Research Assistant and Teaching Assistant (course: Investment) for Professor Chih-Yung Lin, Yuan Ze University, Taiwan
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Program skills R, Stata, SPSS, SAS, Eviews

Working paper

- 1 Do short sellers anticipate the financial crisis? (Master thesis)
- 2 Dien Giau, Bui, Chih-Yung, Lin, Tse-Chun, Lin (2016). Yesterday once more: Short selling and two banking crises. Available at: https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2781009

Abstract

We find that change of short interest predicts banks' stock returns during the two recent banking crises. More strikingly, before the 2007-2009 crisis, short interests increase more for the banks that suffered more in the LTCM crisis. We also find that change of short interest predicts banks' loan quality and default risk during the 2007-2009 crisis. The results are stronger for banks with higher risk-taking behavior. Overall, our findings suggest that short sellers are informed about the risk exposure of banks for the two financial crises and target those with a culture for risky business models.

Interested field Corporate Finance, Financial Crisis, Banking