

Du D. Nguyen

CONTACT INFORMATION	Room 336, Cornell Hall Robert J. Trulaske, Sr. College of Business University of Missouri, Columbia, MO 665211	du-dnguyen.github.io du.nguyen@mail.missouri.edu
RESEARCH INTERESTS	Asset pricing, Behavioral finance, Investments.	
EDUCATION	University of Missouri - Columbia , Missouri, US Ph.D. Business Administration, Concentration: Finance, 2019- University of Exeter , Exeter, UK M.Sc., Financial Analysis and Fund Management, 2012 with <i>Distinction</i> <ul style="list-style-type: none">• Thesis: <i>Distress Risk and Stock Returns in the UK Industrials Industry</i>• Advisor: Angela Christidis, Senior Lecturer in Finance Hanoi Foreign Trade University , Hanoi, Vietnam Bachelor of Economics, Concentration: International Trade, 2011 with <i>Excellence</i> <ul style="list-style-type: none">• Dissertation: The Trend towards Protectionism in the Global Financial Crisis and Lessons for Vietnam (<i>Highest graded paper</i>)• Advisor: Tien N. Dao, Associate Professor in Economics	
OTHER CERTIFICATES	National Economics University , VN (2019) <ul style="list-style-type: none">• Completed mathematical foundation courses for Mathematical Finance (<i>GPA: 4.0</i>) Rice University , US (2017) <ul style="list-style-type: none">• Completed online math and statistics camps for Economics Ph.D. students (<i>Distinction</i>) CFA Institute , US (2017) <ul style="list-style-type: none">• CFA Charterholder Vietnam Center for Research on Economics, Management and Environment , VN (2016) <ul style="list-style-type: none">• Completed preparatory courses for graduate study in Economics (<i>top 5%</i>)	
PUBLICATIONS	1. Search-based Sentiment and Stock Market Reactions: An Empirical Evidence in Vietnam (with Minh Pham), <i>Journal of Asian Finance, Economics and Business</i> , Vol 5, No 4 (November 2018), pp 45-56.	

Abstract: We construct an internet search-based measure of sentiment and examine its relationship with Vietnam stock market returns. Consistent with prediction from sentiment theories, we document significant short-term reversals across three major stock indices. The difference from previous literature is that Vietnam stock market absorbs the contemporaneous decline slower while the rebound happens within a day. Further analysis implies that the sentiment-induced effect is mainly driven by pessimism. On the other hand, optimistic investors seem to delay in taking their investment action until the market corrects. Our empirical results contribute to the behavioral finance strand that studies the role of sentiment in emerging financial markets, where noise traders and limits to arbitrage are more obvious.

OTHER PAPERS (a) **Distress Risk and Stock Returns in the UK Industrials Industry**
(*Masters Thesis*)

Abstract: I develop a dynamic logit model for bankruptcy prediction within the UK Industrials and use the fitted probability of bankruptcy as a measure of financial distress. In contrast to the distress risk puzzle, I find that financially distressed stocks deliver significantly positive abnormal returns. I also find that small firms with higher risk of failure tend to deliver higher stock returns. The findings suggests that in order to earn higher returns investors should pick stocks of small-sized firms with higher bankrupt probabilities.

PROFESSIONAL
SERVICES

Ad-hoc Reviewer: Applied Economics Letters incorporating Applied Financial Economics Letters.

TEACHING

Lecturer in Finance, 2013 - 2019
Faculty of Management and Tourism, Department of Finance,
Hanoi University

- Instructor: Fundamentals of Financial Management, Financial Instruments, Financial Modeling, Econometrics
- Tutor: Investments and Portfolio Management, Financial Statement Analysis

ACADEMIC
HONORS AND
AWARDS

Trulaske College of Business Ph.D. Scholarship	2019-
Strategic Priority Scholarship	2019-
Graduate Finance Fellowship Fund	2019
Exeter Dean's Commendation Award and the Exeter Award	2012
Dissertation Prize, Hanoi Foreign Trade University	2011

OTHER

- Computer languages: Stata, R, LaTeX
- (Human) languages: Vietnamese (native), English (fluent)