

# Hai Duong

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University of Glasgow  
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## Education

### **University of Glasgow**

Phd., Economics, 2020-2024 (expected).

### **University of Glasgow**

Mres., Economics (Distinction), 2020.

### **National Economics University - Hanoi Vietnam**

BSc., Accounting and auditing (Distinction), 2015.

## Teaching

### **Economics, University of Glasgow**

Teaching assistant, Financial Market Structure ECON5074	2022
Teaching assistant, Financial Market Structure ECON5074	2021
Teaching assistant, Portfolio Analysis and Investment ECON5027	2020

### **Accounting and Finance, University of Glasgow**

Teaching assistant, Financial analysis and Equity Valuation	2019
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## Other relevant Positions

Bond analyst, Vietnam Russia joint venture bank Hanoi, Vietnam	2016-2017
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Financial analyst, Vietnam Russia joint venture bank Hanoi, Vietnam	2015-2016
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## Dissertation

“Price impact and limit order book”

The goal of my dissertation is to undertake a study shed some light on price impact mechanism and reconcile different views from existing literature. First, an important aspect of this study is the emphasis on understanding of price impact function form and its components. The functional form of price impact has been a puzzle in finance for long time. Most empirical studies observe the price impact is a concave function of volume and its derivative is a decreasing function. However, specific function forms that gives good fit to data vary widely from study to study. This research develops theoretical and empirical frameworks to understand those differences and improve the price impact accuracy of estimates. Second, the study examines different factors that may effects the price impact of trades.

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Awards and Fellowships	The Adam Smith Business School Phd scholarship University of Glasgow	2020-2023
	The Adam Smith Business School Mres scholarship University of Glasgow	2018-2020
	Institute of international education (IIE) scholarship National Economics University, Hanoi, Vietnam	2014
	Deloitte Vietnam scholarship National Economics University, Hanoi, Vietnam	2014
	Sumitomo Mitsui Banking Corporation Foundation scholarship National Economics University, Hanoi, Vietnam	2013
	First prize in analysis, Mathematical Olympiad for undergraduates Vietnam mathematical society	2012
	Third prize in analysis, Mathematical Olympiad for undergraduates Vietnam mathematical society	2011
	Third Prize, Mathematical Olympiad for High School Students Third Prize, Mathematical Olympiad for High School Students	2010 2009
Languages and Skills	Vietnamese (native), English (advanced) Stata, $\LaTeX$ , Mathematica, Python, Javascript, Julia, SQL, Solidity	