

Thu N.M. Nguyen

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ACADEMIC APPOINTMENTS

Lecturer in Finance 08.2025–present
Rotterdam School of Management, Erasmus University

EDUCATION

PhD in Finance 2021–2025
University of Amsterdam
Thesis title: “Market Concentration, Institutional Demand, and Risk Factors in Asset Pricing”
Supervisors: Aleksandar Andonov and Esther Eiling

MPhil Economics 2019–2021
Tinbergen Institute
Specialization: Econometrics and Finance

BSc Econometrics & Operations Research 2016–2019
Maastricht University

Education Abroad Program 2018
University of California, Los Angeles

International Baccalaureate Diploma 2014–2016
Auckland International College

TEACHING EXPERIENCE

Rotterdam School of Management

- **Lecturer**
 - Investerings Analyse & Portfoliomanagement (BSc) 2026
 - Blockchain and Decentralized Finance (MSc) 2026
 - Methods Master Classes (BSc) 2026
 - Alternative Investments (BSc) 2025–present
- **Master Thesis Coordinator**, MSc Finance & Investments 2025–present
- **Course Assistant**, Applied Investments (MSc) 2025–present

Amsterdam Business School

- **Teaching Assistant (Tutorials)**
 - Financial Economics and Quantitative Methods (MSc) 2021–2025
 - Investment and Portfolio Theory II (BSc) 2025
 - Finance 1 (BSc) 2023–2025
- **Thesis Supervisor** 2022–2024

Last update: 9th December 2025

- **Teaching Assistant (Tutorials)**
 - Asset Pricing (PhD course) 2021
 - Principles of Programming in Econometrics (PhD course) 2020

WORKING PAPERS

1. Market Concentration, Capital Misallocation, and Asset Pricing [Link]

Pacific-Basin Finance Journal Research Excellence Award 2025

John A. Doukas PhD Best Paper Award at EFMA Annual Meeting 2025

Best PhD Paper Award at the 7th Asset Pricing Conference by LTI@UniTo

Conferences and seminars: MRS International Risk Conference, Boston 2025; Robeco Research Seminar, Rotterdam 2025; EFMA Annual Meeting, Athens 2025; EAYE Annual Meeting, London 2025; AFA/ASSA PhD Student Poster Session, San Francisco 2025; Nederlandse Economendag, Den Haag 2024; 7th Asset Pricing Conference by LTI@UniTo, Turin 2024; C.R.E.D.I.T. Poster Session, Venice 2024; ICMA Doctoral Finance Symposium, Reading 2024; University of Amsterdam Finance Brownbag Seminar, Amsterdam 2024; Tinbergen Institute PhD Seminar, Amsterdam 2024; University of Amsterdam PhD Seminar, Amsterdam 2024.

2. Intermediary Asset Pricing Through the Lens of a Demand System, with D. Lee [Link]

Conferences and seminars: University of Amsterdam Finance Brownbag Seminar, Amsterdam 2023; University of Amsterdam PhD Seminar, Amsterdam 2023.

3. Overlapping Factors [Link]

Conferences and seminars: Frontiers of Factor Investing Conference, Lancaster 2022; University of Amsterdam Finance Brownbag Seminar, Amsterdam 2022; University of Amsterdam PhD Seminar, Amsterdam 2022.

DISCUSSIONS

“Investment Lumpiness and Equity Returns” by Z. Ren, L. Wang, and Y. Wu
MRS International Risk Conference 2025

“Not All Disasters are Alike: Extreme Weather Events and Stock Performance” by S. Hamid and Q. Kang
EFMA Annual Meeting 2025

“Blades of Carry: The Big Short” by A. Hedieh Shahini
ICMA Doctoral Finance Symposium 2024

AWARDS, GRANTS, AND SCHOLARSHIPS

CFA Program Professor Scholarship	2025
Pacific-Basin Finance Journal Research Excellence Award	2025
John A. Doukas PhD Best Paper Award, EFMA Annual Meeting	2025
Travel Grant, AFA/ASSA Annual Meeting	2025
Best PhD Paper Award, 7th Asset Pricing Conference by LTI@UniTo	2024
Travel Grant, EFA Annual Meeting	2024
Amsterdam University Fund for the PhD Program, University of Amsterdam	2021–2025
Scholarship for the MPhil Program, Tinbergen Institute	2019–2021
Thesis Prize in Econometrics, Maastricht University	2020

Cum Laude and Honors Degree, Maastricht University	2019
Dean's List and Effort Award, Auckland International College	2016
Gifted Student Scholarship, Auckland International College	2014–2016
First Place, American Protege International Music Talent Competition <i>Performed at Carnegie Hall, New York</i>	2015

ACADEMIC SERVICE

PhD Council Member	2023–2025
Faculty of Economics and Business, University of Amsterdam	
Conference Organization Assistant	
International Centre for Pension Management (ICPM) Discussion Forum, Utrecht	2024
EFA 50th Annual Meeting, Amsterdam	2023

EXTRACURRICULAR ACTIVITIES

BASI® Pilates Instructor	
Senior Instructor, <i>BASI Pilates Academy Amsterdam</i>	2024–present
Certificates:	
• Mentor Program	2025
• Pilates for Scoliosis	2025
• Comprehensive Global Teacher Training Program	2024
Workshops:	
• Setup for Success	2025
• Introduction to the F2 System	2025
• The Warm-Up Tells the Story	2025

MISCELLANEOUS

Software: Python, R, Stata, SQL, LaTeX, MS Office
 Languages: Vietnamese (native), English (fluent), Dutch (B1)
 Nationality: Dutch
 Gender: Female; Pronouns: She/her