

Du Nguyen

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Ph.D. Candidate in Finance, Robert J. Trulaske, Sr. College of Business
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EDUCATION

University of Missouri, Columbia, Missouri, USA

Ph.D. in Finance	2019-current
M.A. in Economics	2023

University of Exeter, Exeter, UK

M.Sc. in Financial Analysis and Fund Management	2012
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Hanoi Foreign Trade University, Hanoi, Vietnam

B.A. in Economics	2011
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RESEARCH INTERESTS

Investments, Behavioral finance.

WORKING PAPERS¹

1. **Flow Hedging and Mutual Fund Performance**, 2023.

I document a significant variation in the level of hedging against flow risk in the cross-section of U.S. active equity funds, and provide both theoretical grounds and empirical evidence to understand implications of this hedging behavior on fund performance.

Presentations: SFA 2023[‡], FMA 2023[‡], NFA (Student Session) 2023[‡].

2. **Out-of-Sample Performance of Factor Return Predictors**, 2023.

I find that most variables that have been shown to be good predictors of factor returns do not have systematic predictive ability out of sample, and propose a variety of shrinkage techniques that offer more favorable and conclusive evidence for factor return predictability.

Presentations: University of Missouri 2023[‡].

3. **The Up Side of Being Down: Depression and Crowdsourced Forecasts**, 2020. *R&R*.

with [Sima Jannati](#) and [Sarah Khalaf](#).

We document that an increase in the proportion of the U.S. population with depression is associated with improved forecast accuracy among users on a crowdsourced platform for earnings forecasts, and identify two economic mechanisms underlying this relationship.

Presentations: SWFA 2021[†], World Finance Conference 2021[†], University of Missouri 2020.

¹† indicates presentation by co-author, and ‡ indicates scheduled presentation.

SEMINARS AND CONFERENCE PRESENTATIONS²

2023: Southern Finance Association[‡], Financial Management Association[‡], Northern Finance Association[‡], University of Missouri[‡].

2021: Southwestern Finance Association[†], World Finance Conference[†].

2020: University of Missouri.

PROFESSIONAL SERVICES

Ad Hoc Referee: *Emerging Markets Review*, *Financial Innovation*, *Applied Financial Economics Letter*.

PROFESSIONAL MEMBERSHIPS

CFA Charterholder 2017-2020

TEACHING

Instructor, University of Missouri, Columbia, Missouri, USA 2022-2023

FINANC 4310: Financial Modeling and Databases (Undergraduate)

Spring 2023 (Student Evaluations: 4.60/5.00)

Fall 2022 (Student Evaluations: 4.55/5.00)

Lecturer in Finance, Hanoi University, Hanoi, Vietnam 2013-2019

HONORS AND AWARDS

Conference Research Awards

Northern Finance Association Ph.D. Travel Grant 2023

American Finance Association Ph.D. Travel Grant 2023

University Research Awards

E. Allen Slusher Business Scholarship 2023

Raymond and Susan Chen International Ph.D. Scholarship 2022

Graduate Research Assistant Award 2022

Trulaske College of Business Ph.D. Scholarship 2019-current

Strategic Priority Scholarship 2019-current

Graduate Finance Fellowship Fund 2019

Exeter Dean's Commendation Award and The Exeter Award 2012

Dissertation Prize, Hanoi Foreign Trade University 2011

²§ indicates paper presentation, † indicates presentation by co-author, *d* indicates discussion, and ‡ indicates scheduled presentation.

DOCTORAL DISSERTATION COMMITTEE

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LANGUAGES

Computer: R, Stata, SAS, \LaTeX

Human: Vietnamese (native), English (proficient)