

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

Hanoi Foreign Trade University, Hanoi, Vietnam

B.A. in Economics 2011

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: AFA Poster Session 2024, EFA 2024, SWFA 2024, FMA 2023, NFA Ph.D. Session 2023, SFA 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: SWFA 2024, University of Missouri 2023.

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

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 reduced optimism and enhanced information processing as two economic mechanisms underlying this relationship.

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

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

Media Coverage: [St. Louis Business Journal](#) (Oct 2020).

SEMINARS AND CONFERENCE PRESENTATIONS²

2024: American Finance Association, Eastern Finance Association^{§,d}, Southwestern Finance Association^{§,d}.

2023: Financial Management Association^{§,d}, Northern Finance Association[§], Southern Finance Association^{§,d}, University of Missouri.

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

2020: University of Missouri.

ACADEMIC SERVICES

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

Paper Discussions:

(Not) Everybody's Working for the Weekend: A Study of Mutual Fund Manager Effort (Boone Bowles and Richard B. Evans).

Does Partisanship Affect Mutual Fund Firm-level Information Processing? Evidence from Textual Analysis on Earnings Calls (Wanyi Wang).

The Real Effects of Sentiment and Uncertainty (Justin Birru and Trevor Young).

From Stock Return Predictability to Mutual Fund Performance: A Machine-learning Approach (Tengjia (Jasmine) Shu).

Mutual Funds' Fire Sales and the Real Economy: Evidence from Hurricanes (Roberto Tubaldi).

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

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

HONORS AND AWARDS

Conference Research Awards

American Finance Association Ph.D. Travel Grant	2023,2024
Northern Finance Association Ph.D. Travel Grant	2023
Southwestern Finance Association Ph.D. Travel Grant	2024

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

DOCTORAL DISSERTATION COMMITTEE

Michael S. O'Doherty (Committee Chair)

Charles Jones Russell Distinguished Professor
and Professor of Finance

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LANGUAGES

Computer: R, Stata, SAS, \LaTeX

Human: Vietnamese (native), English (proficient)