CUONG NGUYEN

Affiliate Research Fellow

https://sites.google.com/site/cuongcaonguyennz/home

CONTACT

Email: cc.nguyen@ipag.fr

BIOGRAPHY

Dr. Cuong Nguyen holds a PhD in Finance and is a recipient of prestigious Australian Leadership Awards. He is also a research fellow for “Stochastics with Emphasis on Finance” at the Austrian Academy of Sciences-OAW and Johann Radon Institute for Computational and Applied Mathematics RICAM and for “Risk Theory and Related Topics” at the European Mathematical Society and Institute of Mathematics Polish Academy of Sciences-IMPAN, Poland 2008. He has a number of years working for Prudential Group UK, UFJ Bank Japan and been providing consultation to several investment and financial companies in Vietnam.

His research interests broadly lie in financial econometrics and financial markets. His work has appeared at a number of highly ranked journals. He has also served as an ad-hoc reviewer for several international academic journals in finance, statistics, accounting, and economics, such as the *Journal of Banking and Finance, International Review of Economics and Finance, International Review of Financial Analysis, Australian Journal of Agricultural and Resource Economics, Real Estate Economics, Emerging Market Review, Applied Economics and Physica A: Statistical Mechanics and its Applications*. He also has experience of serving in Research Committee and Postgraduate Committee responsible for the fostering, encouragement and development of education and research strategies as well as enhancing the quality of postgraduate research in finance.

EDUCATION

2015: Certificate of Effective Tertiary Teaching, Lincoln University
2011: PhD Finance, School of Economics and Finance, La Trobe University, Australia
2004: Master of Arts in Economics, Ritsumeikan University, Japan

TEACHING AREAS

- Economics
- Finance
- Financial Econometrics
- Financial Markets

RESEARCH AREAS

- Financial Econometrics
- Financial Markets
- Economics
- Financial Markets

TEACHING PROGRAMS

- MSc in Banking and Finance

PROFESSIONAL EXPERIENCES

Since 2015: Affiliated Researcher, IPAG Business School-France
Since 2011: Senior Lecturer (Associate Professor), Lincoln University, New Zealand

SELECTED PUBLICATIONS

Hoang, L., Nguyen, C., Baiding, H., Ownership Structure and Firm Performance Improvement: Does it Matter in the Vietnamese Stock Market? *Economic Papers*, 2017

Nadeem, M, Christopher, G., Nguyen, C., Does intellectual capital efficiency improve firm performance in BRICS economies? A dynamic panel estimation. *Measuring Business Excellence*, 2017

Nguyen, ., Bhatti, I.M., Darren, H., Are Vietnam and Chinese stock markets out of the US contagion effect in extreme events? *Physica A: Statistical Mechanics and its Applications*. 2017

Revindo, M., Christopher, G., Nguyen, C., Internationalization Strategy and Process: Evidence from Indonesian SMEs, *World Journal of Management*, 2017

Nadeem, M, Christopher, G., Nguyen, C., The importance of intellectual capital for firm performance: evidence from Australia, *Australian Accounting Review*, 2017

Nguyen, C., Nguyen, H., Monetary Policy and Residential Housing Bubbles in Japan: a quantile regression approach, *The Ritsumeikan Economic Review*, 2017

Bacigál, T., Jozef, K., Magda. K., Nguyen, C., Dynamics of Parallel Development of the Bond Market Indices in the US Market and its Multidimensional Copula Models, *Global and Stochastic Analysis,* 2016

Nguyen, C., Bhatti, I.M., Jozef, K. and Magda, K., Gold price and stock markets nexus under mixed- copulas, Economic Modelling, 2015

Jozef, K., Magda, K., Jana, K. and Nguyen, C., Tail dependence of perturbed copulas, *Journal of Statistical Theory and Applications,* 15, 2016

Nguyen, C, Bhatti, M.I., Investor Sentiment and Idiosyncratic Volatility Puzzle: Evidence from the Chinese Stock Market, *Stock & Forex Trading Journal*, 2015

Kang, J., Wu, J. and Nguyen, C., Systematic Risk, Idiosyncratic Risk, and Asset Pricing Models: Empirical Evidence from the Vietnamese Stock Market, *Emerging Markets Finance and Trade Journal*, 2015

Nguyen, C., Nguyen, T., Analyzing Dependence Structure of Equity, Bond and Money Markets by Using Time-Varying Copulas, *International Journal of Economics and Finance*, 2014

Nguyen, C., Bhatti, M. I and Aziz, M.D., Volatility Linkages in the Spot and Futures Market in Australia, *Quality & Quantity: International Journal of Methodology*, 2014