

HUONG DANG

BUSINESS ADDRESS

Discipline of Finance
Level 2, Post-graduate Research Center
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ACADEMIC APPOINTMENTS

Post-doctoral Research Fellow, Institute for Risk and Insurance Management, Ludwig - Maximilians - University (LMU) Munich, Germany (Scheduled in January, 2010)

EDUCATION

Degrees

Candidate, Doctor of Philosophy in Economics, The University of Sydney, Australia, 2006 - 2009 (Planned)
Dissertation: "*Rating History, Time, and the Dynamic Estimates of Rating Migration Hazards*"
Advisors: Associate Professor Graham Partington (primary advisor) and Professor David Johnstone

Master of Business Administration, The University of Arizona, USA, 2004 - 2006
Master of Science in Management with a Concentration in Finance, The University of Arizona, USA, 2005 – 2006
Master's Project: "*Reforms of the Financial System in Vietnam*," Dr. Charles Ruscher, Advisor
Cumulative GPA: 3.76 / 4.0, Master's Project Grade: S (Superior)

Bachelor of Economics, National Economics University, Vietnam, 1994 - 1998

Summer / Winter Schools

The 9th Summer School on Financial Instability and Crises, The University of Trento, Italy, July 2008
Financial Integrity Research Network (FIRN) Master Class on Credit Risk Modeling, Corporate Governance, Risk Management and Insurance, The University of Queensland, Australia, July 2007

PROFESSIONAL CERTIFICATIONS

Financial Risk Manager (FRM) – Certified by the Global Association of Risk Professionals, 2009 - present
Chartered Financial Analyst (CFA) Charterholder, 2008 - present

RESEARCH

Interests: Financial stability, credit rating migration and bankruptcy forecasts, risk management, financial regulations

Doctoral Dissertation In Progress, "*Rating History, Time, and the Dynamic Estimates of Rating Migration Hazards*"

This research undertakes a comprehensive analysis of credit rating dynamics and establishes stylized facts on the behaviors of rating migrations in the US setting. Using Standard & Poors CreditPro2005 dataset, this research develops time-dependent Cox's hazard model and applies the conditional gap time approach to account for repeated migration events and to address four key issues: (i) Investigate non - Markovian behaviors in rating migration dynamics over different time periods; (ii) Analyze the rating dynamics of fallen angels in relation to their respective peers; (iii) Predict the dynamic changes of rating migrations in respect of time-dependent endogenous and exogenous predictors; and (iv) Assess the predictive accuracy of dynamic probabilistic migration forecasts

Work In Progress

The Dynamic Estimates of Rating Migration Probabilities (with G. Partington)

CONFERENCE / SEMINAR PRESENTATIONS

Rating Migrations: The Effects of Rating History and Time (with G. Partington) [Job market paper]

The 3rd European Risk Management Conference, London, UK, September 2009

The 7th INFINITI Conference on International Finance, Dublin, Ireland, June 2009

Financial Management Association European Conference, Turin, Italy, June 2009

Seminar, Department of Economics and Finance, University of Canterbury, Christchurch, New Zealand, April 2009

Conference Proceedings, The 6th Paris International Meeting on Finance, Paris, France, 2008

Doctoral Workshop, The 2nd European Risk Management Conference, Milan, Italy, 2008

The 17th European Financial Management Association (EFMA) Conference, Athens, Greece, 2008

Rating History and The Rating Dynamics of Fallen Angels, Rising Stars, and Big Rating Jumpers (with G. Partington)

The 2nd European Risk Management Conference, Milan, Italy, 2008

"Merton H. Miller" Doctoral Seminar - EFMA 17th Annual Meeting, Athens, Greece, 2008

The 1st International Risk Management Conference, Florence, Italy, 2008

Modeling Rating Migrations (with G. Partington) [SSRN's Top Ten Download List for FEN Conferences]

Conference Proceedings, The 20th Finance and Banking Conference, Australia, 2007

The 6th International C.R.E.D.I.T Conference on Credit Rating (Poster Session), Venice, Italy, 2007

ACADEMIC SERVICES

Conference discussions

The 3rd European Risk Management Conference, London, UK, September 2009

The 6th Paris International Meeting on Finance, Paris, France, 2008

The 2nd European Risk Management Conference, Milan, Italy, 2008

The 17th European Financial Management Association Conference, Athens, Greece, 2008

The 3rd European Conference on Financial Regulation and Supervision, Milan, Italy, 2008 (Invited discussion)

Other

Standard Setter, CFA Exam Level II 2009, Washington, USA, June 2009

TEACHING EXPERIENCE

Sydney, Australia

Tutor Professional Development Program, University of Sydney (USYD), 2007, 2008 and 2009

Tutor, INFS1000 Business Information Systems Foundations, USYD, Semester II, 2008, Semester I and II, 2009

Lab Instructor, FINC6021 Corporate Valuation, Post-graduate, USYD, Semester II, 2008

Tutor, ECON20023 Economics for Business, Post-graduate, Central Queensland University, Semester I, 2008

Tutor, CIVL3812 Project Appraisal, Under-graduate Year 3, USYD, Semester I, 2008

Tutor, FINC3011 International Financial Management, Under-graduate Year 3, USYD, Semester I, 2008

Tutor, FINC3017 Investments and Portfolio Theory, Under-graduate Year 3, USYD, Semester I, 2008

Tutor, FINC3012 Derivative Securities, Under-graduate Year 3, Semester II, USYD, 2007

Tutor, FINC2011 Corporate Finance I, Under-graduate Year 2, Semester I, USYD, 2007

PROFESSIONAL EXPERIENCE

Bank for Foreign Trade of Vietnam (Vietcombank)	Hanoi, Vietnam
Investment Portfolio Manager	1/2002 - 7/2004
Project Finance Analyst	3 - 12/2001
Hanoi Building Joint Stock Commercial Bank	Hanoi, Vietnam
Currency Trading Dealer	9/1999 - 2/2001
Credit Analyst	9/1998 - 8/1999

SCHOLARSHIPS / GRANTS

Ludwig-Maximilians-University Munich Excellence Research Fellowship, Munich, Germany, 2010 (Scheduled)

Travel Grant - Marie Curie Conference and Training Courses Action Program, The 3rd European Risk Management Conference, UK, September 2009

Eurolace Institute of Finance (EIF)'s Travel Grant, The 3rd European EIF Job Market in Finance and Accounting, and The 6th Paris International Meeting in Finance, France, December 2008

Travel Grant - Marie Curie Conference and Training Courses Action Program, The 2nd European Risk Management Conference, Italy, September 2008

Travel Grant, The 9th Trento Summer School on Financial Instability and Crises, University of Trento, Italy, July 2008

Financial Integrity Research Network (FIRN)'s Travel Grant, FIRN Master Class on Credit Risk Modeling, Corporate Governance, Risk Management and Insurance, Australia, July 2007

Faculty of Economics and Business Postgraduate Scholarship, The University of Sydney, Australia, 2006 - 2009

Capital Markets Cooperative Research Center (CMCRC) Ph.D. Scholarship, Australia, 2006 - 2009

CFA Institute Scholarship for College Students (sponsored by Dr. D. Gregory, CFA), CFA Exam Level I, June 2006

P.E.O. International Peace Scholarship for outstanding women, USA, 2005 - 2006

The University of Arizona's Graduate Professional and Student Council Travel Grant for a Field Trip on International Financial Institutions and Markets in London (UK), May 2005

Fulbright Scholarship, USA, 2004 - 2006

Karl Eller Graduate Scholarship, The University of Arizona, USA, 2004 - 2006

Academic Excellence Scholarship, National Economics University, Vietnam, 1994 - 1998

Academic Excellence Scholarship for Elite Students in Physics, Hanoi General University, Vietnam, 1993 - 1994

HONORS

"Beta Gamma Sigma" International Honor Society for Collegiate Schools of Business, May 2006

"The Chancellor's List" (USA), 2005 and 2006

National Scholars Honor Society (USA), December 2004

PROFESSIONAL MEMBERSHIPS

Global Association of Risk Professionals, 2008 - present

Chartered Financial Analyst (CFA) Institute, and CFA Society of Sydney, 2008 - present

American Finance Association, 2007 - present

Financial Management Association, 2007 - present

Professional Risk Managers' International Association, 2007 - present

REFERENCE

Available upon request