

Nam T. Hoang

OFFICE ADDRESS

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EMPLOYMENT

2019 to present	<i>Associate Professor:</i> UNE Business School, University of New England, NSW, Australia.
2015 to 2019	<i>Senior Lecturer:</i> UNE Business School, University of New England, NSW, Australia.
2009– 2015	<i>Lecturer:</i> UNE Business School, University of New England, NSW, Australia.
2008– 2009	<i>Visiting Assistant Professor:</i> Department of Economics, American University, Washington DC., USA.
2007– 2008	<i>Visiting Assistant Professor:</i> Department of Economics, Purdue University, West Lafayette, Indiana, USA.
1995–2001	<i>Lecturer:</i> University of Economics – Ho Chi Minh City, Viet Nam.

EDUCATION

2007	<i>PhD in Economics</i>	University of Colorado at Boulder, USA.
2004	<i>MA in Economics</i>	University of Colorado at Boulder, USA.
2001	<i>MA in Economics</i>	University of Economics – Ho Chi Minh City, Viet Nam.
1994	<i>BA in Economics</i>	University of Economics – Ho Chi Minh City, Viet Nam.

FIELDS OF INTERESTS

Applied Econometrics, Econometrics, Time-Series and Panel Data Modelling, Macroeconomics.

TEACHING

Econometrics, Macroeconomics and Time Series Models: undergraduate and graduate courses
Followings are the subjects I have been teaching at the UNE Business School:

- ECON 102 (Introductory Macroeconomics)
- ECON 271/371 (Introductory Econometrics)
- ECON 376/476 (Applied Econometrics)
- ECON 374/474 (Econometric Analysis for Financial Markets)
- ECON 409 (Advanced Macroeconomics)

- QM 461 (Quantitative Techniques for Managements)
- QM 161 (Business Statistics)
- Advanced Econometrics Seminar (for PhD students)

RESEARCH

Research Grants

LS/2017/034 2018-2022, AUD \$1.9 million. “*Goat Production Systems and Marketing in Laos and Vietnam*”, **ACIAR-Australian Centre for International Agricultural Research**, percentage of grant allocated to UNE: 100%, Steve Walkden-Brown, Nam Hoang, Rachelle Hergenhan, Douglas Gray

SRA LPS/2016/027 2017-2018, AUD \$250,000. “*Assessing goat production and marketing systems in northern Laos and northwest Vietnam*,”percentage of grant allocated to UNE: 100%, Steve Walkden-Brown, Nam Hoang, Douglas Gray

A17/191 2017, AUD \$20,000 . “*Worker Mobility Analysis in the Murrumbidgee & Review of Proposed Modelling Approach for Southern Communities of the Murray-Darling Basin*”, **MDBA-Murray Darling Basin Authority**, percentage of grant allocated to UNE: 100%, Nam Hoang, James Mcfarlane, Richard Stayner, Boyd Blackwell

AH/2010/046 2012-2016, AUD \$1.7 million. “*Domestic and international market development for high value cattle and beef in South-East Cambodia*”, **ACIAR-Australian Centre for International Agricultural Research**, percentage of grant allocated to UNE: 100%, Ian Patrick, Nam Hoang, Darryl Savage, Graham Marshall.

Selected Published Papers

- Hoang, V., Hoang, N., and Yarram, R. (2020) “Efficiency and Shareholder Value in Australia Banking”. *Economic Record* - forthcoming
- Grieb, T., Hoang, N.(2019) “The Effects of Hedging and Speculation on Cash-Futures Basis: Results from U.S. Wheat Markets” *Review of Economics & Finance*, Vol 16, Issue 3
- Farooque, O., Buachom, W., and Hoang, N. (2019) “Interactive Effects of Executive Compensation, Firm Performance and Corporate Governance: Evidence from an Asian Market”. *Asia Pacific Journal of Management*, Vol 36, No 4, 1111-1164
- Hoang, N., Nguyen, B. (2018) “Oil and Iron ore Price Shocks: What are the Different Economic Effects in Australia”. *Economic Record*, Vol 94, Issue 304
- Thenurara, W., Hoang, N., Siriwardana, M.(2018) “Will Population Ageing Cause a House Price Meltdown in Australia?”. *Journal of Developing Areas*, Vol 53, No 2
- Komaladara, P., Patrick, I., Hoang, N. (2018) “Contract bonus systems to encourage biosecurity adoption on small-scale broiler farms in Indonesia”. *Animal Production Science*, Vol 58, pp 595-600
- Hoang, N. (2017) “Introductory Econometrics - A practical Approach: A Review”. *Economic Record*, Vol 93, Issue 302
- Morales, E., Hoang, N., Stuen, E.(2017) “Spatial price premium transmission in Australian cattle markets: the vulnerability of price premiums to outside shocks”. *Australian Journal of Agricultural and Resource Economics*, Vol 61, 590-569
- Morales, L. E., Griffith, G., Wright, V., Fleming, E., Umberger, W. and Hoang, N. (2016) “Branding fresh food: Who is willing to pay more for beef?”. *Acta Alimentaria-An International Journal of Food Science*
- Stuen, E., Hoang, N. and Hoang, V. (2015) “Malnutrition Expectations and Precautionary Demand for Children: Evidence from Vietnam”. *Forum of International Development Studies* , Vol 46 -2
- Hussain, N, Hoang, N. (2014) “Effects of Fiscal, Monetary and Exchange Rate Policies on Output in the Selected Asian Economies, 1974-2007” *Applied Econometrics and International Development*, Vol 14, No 2

- Meng, X., Hoang, N. and and Siriwardana, M. (2013) “Determinant of Australian Household Debts: A macro level study” *Journal of Asian Economics* , Vol 29, 80-90
- Morales, L. E., Griffith, G., Wright, V., Fleming, E., Umberger, W. and Hoang, N. (2013). “Variables Affecting the Propensity to Buy Branded Beef Among Groups of Australian Beef Buyers”. *Meat Science* , Vol 94, 239-246
- Siros Tongchure and Nam Hoang (2013) “Cassava Smallholders’ Participation in Contract Farming in Nakhon Ratchasima Province, Thailand” *Journal of Social and Development Sciences*, Vol. 4, No. 7, 340-346

Under Review Papers

- “Hedging Positions, Basis and Future Risk Premium: A Disaggregated Data Analysis on US Wheat Markets” (with Terrance Grieb)
- “Price Transmission between Quality Grades: Evidence from Australian Cattle Markets” (with Morales, E.)
- “Rethinking the Asset Meltdown Debate: New Evidence from Australia” (with Thenurara, W. and Siriwardana, M.)

Working Papers

- “Spot Price Movement - Does Hedging Activities Play a Critical Role? A Time-Varying Parameter VAR Analysis”
- “Basis, Future Prices and Hedging Positions: A State-Space Time Series Modeling for US Wheat Markets”
- “Future Risk Premium Forecasting: The Roles of Hedging and Speculation Positions”
- “The Rising Household Debt in Australia – Bayesian Time Varying SVAR Analysis”
- “On the Instrument Matrix for System GMM Estimation”
- “Tests For Cointegration in Heterogeneous Panels Using Weighted Symmetric Estimation”
- “Domestic Saving and International Capital Flow: Evidence from New Panel Data Cointegration Tests”
- “Panel Data Unit Roots Tests Using Various Estimation Methods”

Works in Progress

- “Bayesian nonparametrics estimations of food choice models”
- “Stock prices, Banking Performances and the Economy”

Referred Conference Papers

- Hoang, N., Grieb, T. (2019) “Hedging Positions, Basis and Future Prices: A Disaggregated Data Analysis on US Wheat Markets”, *Academy of Economics and Finance - 56th Meeting, Florida, 2/2019*
- Hoang, N., Grieb, T. (2019) “Realized Risk Premium, Future Prices and Hedging Positions: A Data Analysis on US Wheat Markets”, *Agricultural and Applied Economics Association (AAEA), 100th Meeting, Washington DC, 7/2018*
- Hoang, N., Grieb, T. (2018) “Basis and Future Risk Premium on US Wheat Markets”, *Western Economic Association International (WEAI) 93th meeting, Vancouver, 6/2018*
- Grieb, T. and Hoang, N. (2018) “The Effects of Hedging and Speculation on Cash-Future Basis and Risk Premium”, *Academy of Economics and Finance - 55th Meeting, Houston, 2/2018*
- Grieb, T. and Hoang, N. (2017) “The Effects of Hedging and Speculation on Cash-Future Basis and Risk Premium: Results from US Wheat Markets”, *Australasian Finance and Banking Conference-30th meeting, UNSW Sydney, 12/2017*
- Hoang, V. Hoang, N. and Yarram, R. (2017) “Efficiency and Shareholder Value in Australian Banking”, *Australasian Finance and Banking Conference - 30th meeting, UNSW Sydney, 12/2017*
- Hoang, V. Hoang, N. and Yarram, R. (2017) “Profitability and Efficiency in Australian Banking”, *Applied Financial Modelling Conference , Deakin University, 2/2017*

- Hoang, N. and Meng, X. (2016) “The Rising Household Debt in Australia – Bayesian Time Varying SVAR Analysis”, *Western Economics Association International (WEAI) meeting, Singapore, 1/2016*
- Hoang, N., Morales, L.E., and Griffith, G. (2015). “Spatial Price Premium Transmission in Agri-Food Chains: The Case of MSA Cattle Premiums in Australia”, *Australian Agricultural and Resource Economics Society (AARES), 59th Annual Conference. Rotorua, New Zealand.*
- Morales LE, Hoang N, Griffith G, Salcedo S (2014) “Vertical price transmission and relationship between selected agri-food value chains in Australia and Colombia”, *Australian Agricultural and Resource Economics Society (AARES) meeting, Port Macquarie, 2/2014*
- Morales, L.E., Hoang, N., and Ramsay, T. (2013). “Modelling Volatility of Australian Beef Export Prices”. *Australian Agricultural and Resource Economics Society (AARES), 57th Annual Conference. Sydney, Australia.*
- Morales LE and Hoang N (2012) “Beef Marketing Margin in Asian-Oceania Countries”, *Australian Agricultural and Resource Economics Society (AARES) meeting, Perth, 2/2012*
- Eric Stuen, Nam Hoang and Van Hoang (2011) “Malnutrition and Fertility: Evidence from Vietnam”, *Western Economic Association International (WEAI) meeting, San Diego, 7/2011*
- Nam Hoang (2010) “New Tests for Cointegration in Heterogeneous Panels”, *ACE10: 39th Annual Australian Conference of Economists, Sydney, Australia, 9/2010*
- Hoang, N. and McNown, R. (2008) “Domestic Saving and International Capital Flow: Evidence from New Panel Data Cointegration Tests”, Invited presentation. *Department of Economics, University of Manitoba-Canada, 2/2008*

Research Reports

- Report 1: Beef Consumer Preference Analysis in HCMC and Phnom Penh (2015)
- Report 2: Demand – Supply Analysis for Beef in HCMC (2015)
- Report 3: Imported Live Cattle and Beef Distribution Channels in Ho Chi Minh City and Mekong Delta Regions (2016)
- Report 4: Goat marketing systems in from Laos to Vietnam (2017)

Seminar Presentations and Conference Attendings

- *Invited seminar: Effects of China’s Rail Boom* - Office of the Chief Economist, The World Bank - Washington DC, 8/2019.
- *Invited seminars:* Thai Nguyen University, Vietnam 4/2017, University of Crete, Greece 7/2015, University of Massachusetts-Lowell, 10/2014; University of Idaho, 10/2014.
- *Conferences:* ABFC 30th conference - Sydney 12/2017, ACIAR Conference - Hanoi 11/2017, AFM Conference - Melbourne, 2/2017, WEAI meeting - Singapore 1/2016, AARES meeting 2/2014, AARES meeting 2/2013, , AARES meeting - Perth 2/2012; WEAI meeting- San Diego 7/2011; Australian Conference for Economists - Sydney 9/2010; University of Manitoba- Canada 2/2008; Purdue University, Indiana- 3/2008; ASSA meeting- New Orleans 1/2008; ASSA meeting- Chicago 1/2007.

Workshops and Trainings

- *High Frequency Financial Econometrics and Statistics:* Volatility Institute, NYU-Shanghai, China 8/2018
- *R Programming and Git Version Control:* UTS-Sydney, Australia 7/2017
- *Bayesian Dynamic Modelling for Multivariate Time Series Analysis:* CORE, Universite Catholique de Louvain, Belgium 5/2017
- *Bayesian Nonparametric Techniques with Applications:* University of Melbourne, Australia 11/2016

- *Nonparametric and Semiparametric Econometrics -Theory and Application*: University of Coimbra, Portugal 5/2016
- *Microeconometrics for Count Data Using Stata*: University of Sydney, Australia 12/2015
- *Machine Learning - MATLAB*: Matworks Headquarter, Sydney, Australia 9/2015
- *Endogeneity in Econometric Model and Moment-Based Estimation*: University of Crete, Greece 7/2015
- *The Science and Art of DSGE Modelling*: University of Surrey, London, UK 9/2014
- *Data Management and Advanced Dynamic Panel Data Methods*: University of Salamanca, Spain 7/2014
- *Recent Developments in Panel Data Methods*: Johannes Gutenberg-University Mainz, Germany, 8/2013
- *Computational Macroeconometrics with MATLAB*: University of Salento, Lecce, Italy 7/2013
- *VAR Modelling*: University of Tasmania - CAMA, Australia 02/2012

SUPERVISIONS

Name	Degree	Enrolment date	Completion date	Outcome	Note
Yang Zhang	PhD	7/2017	current	in progress	principal
Yue Zhang	PhD	4/2016	current	in progress	co-supervisor
Sharmin Akhter	PhD	3/2017	current	in progress	co-supervisor
Muteb Ahmed Almihbash	PhD	7/2016	current	in progress	co-supervisor
Luyen Nguyen	PhD	8/2014	12/2018	degree awarded	principal
Ali Saubandi	MEc	1/2016	8/2017	degree awarded	principal
Bao H. Nguyen (ANU)	PhD	7/2014	10/2017	degree awarded	co-supervisor
Wasanthi Thenuwara	PhD	4/2014	12/2016	degree awarded	principal
Linh Huynh	PhD	2/2012	8/2016	degree awarded	principal
Wonlop Buachom	PhD	12/2012	2/2016	degree awarded	co-supervisor
Siros Tongchure	PhD	2/2011	5/2014	degree awarded	co-supervisor
Mohamed Nur Hussain	PhD	4/2008	10/2011	degree awarded	co-supervisor
Jinmei Yang	PhD	4/2008	4/2013	degree awarded	co-supervisor
Putri Komaladara	MPhil	7/2012	3/2014	degree awarded	principal
Cindy Ta	MEc	7/2012	3/2014	degree awarded	principal
Simon Goodman	MEc	7/2013	5/2014	degree awarded	principal
Chien Dong	MEc	2/2011	10/2012	degree awarded	principal
Duy Nong	MEc	2/2011	10/2012	degree awarded	co-supervisor
Alex Wascha	MEc	7/2010	4/2011	degree awarded	principal
Yoichiro Arioka	BEc(Hons)	7/2012	4/2013	degree awarded	principal
Glenn Scarffe	Grad Dip	7/2010	2/2011	degree awarded	principal

SERVICE

- Course Coordinator for Master degrees in Economics – UNE Business School (2012–2014)