

Diep Duong

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Visa Status: F1; Sex: Male

EDUCATION

Ph.D. Candidate in Economics, Rutgers University, USA, Expected 2013, GPA: 4.0/4.0
Fields: Financial Economics, Financial Econometrics
Other Field: Industrial Organization
Dissertation Title: "Essays in Financial Economics and Econometrics"
Dissertation Committee: Norman R. Swanson (Chair), Roger W. Klein, Richard P. McLean
M.S. in Financial Engineering, Polytechnic University (NYU Poly), 2006, GPA: 4.0/4.0
Bachelor in Economics, Foreign Trade University, Vietnam, 2000
Graduate Exchange, Financial Economics and Econometrics, Princeton University, 2008

RESEARCH INTERESTS

Econometrics, Financial Economics, Macroeconomics, Term Structure Models, Forecasting

TEACHING INTERESTS

Econometrics, Financial Economics, Macroeconomics, Money and Banking, Mathematical Economics

PUBLICATIONS

- Density and Conditional Distribution Based Specification Analysis, (with Norman Swanson), *Handbook of Financial Econometrics and Statistics*, Springer, New York, forthcoming, 2012
We outline and expand upon further testing results from Bhardwaj, Corradi and Swanson (2008) and Corradi and Swanson (2011) for single and multiple factor continuous time short rate models.
- Volatility in Discrete and Continuous Time Models: A Survey with New Evidence on Large and Small Jumps, (with Norman Swanson), *Advances in Econometrics*, 2011, Vol. 27, pp. 179-233
We discuss volatility modeling, with a focus on time varying and stochastic volatility as well as the nonparametric volatility estimation and provide empirical evidences on volatility jumps.
Presented at the 9th Annual Advances in Econometrics, Southern Methodist University, Oct., 2010

WORKING PAPERS AND WORK IN PROGRESS

- Volatility Predictability and Jump Asymmetry, 2012 (Job Market Paper)
I examine recently proposed estimators of downside (upside) jump power variations- measures of downside (upside) jump risks, and novel measures of jump asymmetry in the prediction of asset return volatility.
Presented at Econometrics Workshop, Dept. of Economics, Rutgers University, Nov. 2012

- Empirical Evidence on Jumps and Large Fluctuations in Individual Stocks, 2012, (with Norman Swanson)
We provide further evidence on “large” and “small” jumps from both the perspective of their contribution to overall realized variation and to predictive regressions of realized volatility.
Presented at the 20th Annual Pacific Basin Finance, Economics, Accounting, and Management, Rutgers Business School, Sept. 2012
- New Evidence on Bond Market Predictability, in progress, (with Anh Le)
We provide new evidences on bond market predictability by estimating a canonical Gaussian non-linear term structure model utilizing a callable bond dataset from 1930 to 1945.
- Evaluation of Filtering Methods in the Estimation of Non-linear Term Structure Models, in progress, (with Anh Le)
We shed new light on the estimation of canonical Gaussian non-linear term structure models by evaluating various filtering methods such as UKF, PF, UPF and EIS.
- How Useful Are Estimated Daily Volatility Measures for Forecasting Spot and Futures Returns?, in preparation for Journal of Econometrics (abstract accepted), (with Norman Swanson)
We estimate nonparametric conditional densities for various realized measures of volatility in the presence of microstructure noises and evaluate their usefulness in constructing predictive densities of asset returns.

HONORS AND AWARDS

Bevier Dissertation Fellowship awarded by the Graduate School of New Brunswick to twelve graduate students, Rutgers University, 2011-2012

Peter Asch Memorial Scholarship for Excellent Research, Department of Economics, Rutgers University, 2011

Sidney Brown Prize for Outstanding Performance, Department of Economics, Rutgers University, 2008

Teaching Assistantship, Department of Economics, Rutgers University, 2007–2010

Graduate Fellowship, Department of Economics, Rutgers University, 2006–2007

Graduate Assistantship, Department of Mathematics, Polytechnic University, 2004–2006

Vietnamese Government Graduate Fellowship (VGGF), Polytechnic University, 2004–2006

Top Place in Graduate Entrance with highest score in Mathematic and Economic Exams (out of ~2000), National Economic University, Vietnam, 2003

TEACHING EXPERIENCE

Lecturer, *Department of Economics, Rutgers University*

Graduate courses:

Mathematic Preparation Camp (5 sections)

Undergraduate courses:

Financial Economics (5 sections)

Introduction to Macroeconomics (3 sections)
Introduction to Microeconomics (1 section)
Econometrics (scheduled to teach Section 01, Spring 2013)
Intermediate Microeconomics (scheduled, Section to be updated, Summer 2013)

Teaching Assistant, *Department of Economics, Rutgers University*

Introduction to Macroeconomics (5 sections)
International Trade (3 sections)

Lecturer, *Foreign Trade University, Vietnam*

International Business (Undergraduate), 2002-2004

OTHER PROFESSIONALSERVICES

Referee

Economics Bulletin
Empirical Economics
International Journal of Forecasting
Journal of Econometrics

Research Assistant, *Department of Economics, Rutgers University*

Worked as a research assistant for "Hypothesis Testing in High Dimensions" (Doron Avranov, John Chao, and Norman Swanson), in progress

Worked on problems for Introduction to Business and Economic Statistics, Frank X. Diebold and Norman R. Swanson, in preparation

Carried out simulations for Semi-parametric Double Index models under supervision of Prof. Roger Klein, 2008

Graduate Student Representative, *Department of Economics, Rutgers University*

Graduate Education and Curriculum Committee
Graduate Examination and Dissertation Committee

SEMINAR AND CONFERENCE PRESENTATIONS

Econometrics Workshop, Department of Economics, Rutgers University, Nov. 2012

The 20th Annual Pacific Basin Finance, Economics, Accounting, and Management, Rutgers Business School, Sept. 2012

The 9th Annual Advances in Econometrics, Southern Methodist University, Oct. 2010

SOFTWARE SKILLS

Matlab, Gauss, SAS, R, PowerPoint, Scientific Word, Latex.

LANGUAGES

Vietnamese (Native), English (Fluent)

REFERENCES

Prof. Norman R. Swanson (Chair)
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Prof. Richard P. McLean (Committee)
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Prof. Carolyn Moehling (Teaching)
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