

CURRICULUM VITAE

BAO H. NGUYEN

ADDRESS

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ACADEMIC INTERESTS

Applied Macroeconomics, Energy Economics, Time Series Econometrics, Bayesian Methods

EMPLOYMENT

- 2020–present *Lecturer*, Tasmanian School of Business and Economics, University of Tasmania.
- 2017–present *Research Associate*, Centre for Applied Macroeconomic Analysis (CAMA), Australian National University.
- 2017–2019 *Lecturer*, Development Policy Centre, Crawford School of Public Policy, Australian National University.
Visiting lecturer, School of Business and Public Policy, University of Papua New Guinea.
- 2005–2020 *Lecturer*, University of Economics Ho Chi Minh city (UEH).
- 2003–2009 *Tutor and Lecturer*, Fulbright Economics Teaching Program (Vietnam Harvard Program).

EDUCATION

- 2013–2017 *PhD in Economics*, Crawford School of Public Policy, Australian National University. Thesis title: “Essays in the Application of Linear and Non-linear Bayesian VAR models to the Macroeconomic Impacts of Energy Price Shocks”. Supervisors: Warwick McKibbin, Renee Fry-McKibbin and Nam Hoang.
- 2009 ERASMUS Visiting and Exchange Student, University of Gothenburg, Sweden.
- 2006–2008 *Master of Development Economics*, The University of Economics in Ho Chi Minh City. Thesis title: “Analysis of the Factors Impacting on Inflation in Vietnam 1995–2007 by Using the P–Star Model”. Supervisor: Prof. Nguyen Trong Hoai.
- 1995–2000 *Bachelor of Economics*, The University of Economics Ho Chi Minh City.

COMPLEMENTARY EDUCATION

2016	Bayesian Nonparametric Techniques with Applications, University of Melbourne (Instructor: Yong Song)
2016	Bayesian Time Series Methods: Introductory, The Barcelona Graduate School of Economics (Instructor: Gary Koop)
2016	Empirical Time Series Methods for Macroeconomic Analysis: Introductory, The Barcelona Graduate School of Economics (Instructor: Luca Gambetti)
2016	Solving DSGE models, Monash University (Instructor: Petr Sedlacek)
2009–2010	Mathematics, Advanced Microeconomics, Advanced Macroeconomics, Econometrics (6-month exchange program, The University of Gothenburg, Sweden)
2002–2003	Applied Economics for Public Policy (1 year graduate program, Fulbright Economics Teaching Program/Harvard Vietnam Program): Certificate of Post Graduate Study

TEACHING EXPERIENCE

2020–present	<i>Lecturer</i> of Principles of Economics, Quantitative Methods at Tasmanian School of Business and Economics, UTAS, Australia.
2017–2019	<i>Lecturer</i> of Intermediate Microeconomics, Intermediate Macroeconomics and Quantitative Economics (undergraduate level) at UPNG, Papua New Guinea.
2017	<i>Tutor</i> of Microeconomics 2 (undergraduate level) at Research School of Economics (ANU), Australia.
2017	<i>Lecturer</i> of Introduction to Matlab at Vietnam Policy and Economy Group (VPEG), Australia.
2005–2013	<i>Lecturer</i> of Macroeconomics, Microeconomics (undergraduate and graduate level) at the University of Economics in Ho Chi Minh City, Vietnam.
2004–2009	<i>Research Assistant</i> (Professors Ari Kokko, David Dapice, Lora Sapin) and <i>Teaching Assistant</i> for various courses (postgraduate level) at Fulbright Economics Teaching Program (Harvard Vietnam Program), Vietnam.

RESEARCH

Refereed Journal Publication

1. “Forecasting natural gas prices using highly flexible time-varying parameter models”, with Chenghan Hou and Shen Gao, **Economic Modelling**, volume 105, Dec, 2021 (ABDC Ranking: A).
2. “Uncertainty-dependent and sign-dependent effects of oil market shocks”, with Brian Tran and Tatsuyoshi Okimoto, **Journal of Commodity Markets**, In Press, Jun 2021 (ABDC Ranking: A).
3. “On the China factor in international oil markets: a regime switching approach, with Jamie Cross and Chenghan Hou, **Energy Economics**, Volume 95, March 2021 (ABDC Ranking: A*).
4. “Asymmetric reactions of the U.S. natural gas market and economic activity”, with Tatsuyoshi Okimoto, **Energy Economics**, Volume 80, May, 2019, (ABDC Ranking: A*).
5. “Understanding the U.S. Natural Gas Market: A Markov Switching VAR Approach” (with Changhen Hou), **Energy Economics**, Volume 75, Sep, 2018 (ABDC Ranking: A*).

6. “Time-varying macroeconomic effects of energy price shocks: A new measure for China” (with Jamie Cross), **Energy Economics** Volume 73, May, 2018 (ABDC Ranking: A*).
7. “Oil and iron ore price shocks: what are the different economic effects in Australia” (with Nam Hoang), **Economic Record**, March 2018 (ABDC Ranking: A).
8. “The relationship between global oil price shocks and China’s output: A time-varying analysis” (with Jamie Cross), **Energy Economics**, Volume 62, Feb, 2017 (ABDC Ranking: A*).

Working Paper/Work in Progress

1. “Real-time forecasting of the Australian macroeconomy using flexible Bayesian VARs”, with Bo Zhang (submitted).
2. “New kid on the block: China vs the US in world oil markets”, with Jamie Cross and Bo Zhang (submitted).
3. “The role of uncertainty and speculative trading in the market for crude oil”, with Brian Tran and Jamie Cross, (available upon request).
4. “Papua New Guinea: riding or sinking from the resource boom? Evidence from geographical and setoral employment”, with Dek Sum, (available upon request).
5. “Macroeconomic shocks and trade balance adjustments in Papua New Guinea”, with Dek Sum (submitted).
6. “Effects of real exchange rate and external shocks on Papua New Guinea’s trade and output” (r&r at *Journal of Asian Economics*)
7. “Papua New Guinea economic survey 2019”, forthcoming, *Asia & the Pacific Policy Studies*

Other publications (Pre-PhD, mainly in Vietnamese).

Book

1. Nguyen, Hoai Bao and Nguyen Trong Hoai (2009), *P-Star Model Based Analysis of Inflation Dynamics in Vietnam*, Statistic Publishing House.

Book Chapters

1. Nguyen, Hoai Bao (2007) “Human Capital and Economic Development” in Nguyen Trong Hoai (ed) Text book – *Development Economics*, Labour Publishing House, Ho Chi Minh City, 167–85.
2. Nguyen, Hoai Bao (2002), “State Owned Enterprises –Their Leading Roles” in Pham. D.C., Tran-Nam, B., and Vu. Q.V. (eds), *Issues of the Vietnamese Economy: The Challenges of Integration*, Saigon Economic Times, Ho Chi Minh City Publishing House and VAPEC, Ho Chi Minh City, 137–65.
3. Nguyen, Hoai Bao (2002), “Real Exchange Rate in Vietnam: Determination and Assessment” in Pham. D.C., Tran-Nam, B., and Vu. Q.V. (eds), *Issues of the Vietnamese Economy: The Challenges of Integration*, Saigon Economic Times, Ho Chi Minh City Publishing House and VAPEC, Ho Chi Minh City, 329–53.

Selected Refereed Articles

1. “How Monetary Policy Responds to High Inflation in Vietnam – A Taylor Rule Approach”, (with Nguyen Trong Hoai), *Journal of Economic Development* (Journal of the University of Economics of HCMC), **242**, 3-7 (2010).
2. “The Quality of Economic Growth – A Note on Human and Social Capital in Vietnam”, (with Nguyen Trong Hoai), *Journal of Economic Development* (Journal of the University of Economics of HCMC), **184**, 9-11 (2006).

3. "Money Laundering – Obstacles for Economic Development?" (with Nguyen Trong Hoai), *Journal of Economic Development* (Journal of the University of Economics of HCMC), **177**, 2-4 (2005).
4. "E-Government – What Are Its Barriers in Vietnam?" (with Nguyen Trong Hoai), *Journal of Economic Development* (Journal of the University of Economics of HCMC), **175**, 2-4 (2005).

Selected Editorials

1. "Consequences of Inconsistent Policy," *Saigon Economic Times*, 913, 46-47 (2008)
2. "Crowding-out of Private Investment," *Saigon Economic Times*, 912, 13 (2008).
3. "Inflation Expectation: Do not Defy," *Saigon Economic Times*, 911, 18-19 (2008)
4. "Surging Oil Prices: A Global Economic Recession?," *Saigon Economic Times*, 718, 50-15 (2004).

ACADEMIC VISITS

- 2018 October: Faculty of Economics and Management, Free University of Bozen/Bolzano, Italy, worked with Prof. Francesco Ravazzolo.
- 2018 September - October: Bank of Finland Institute for Economies in Transition (BOFIT), Bank of Finland, Finland
- 2017 December: Central Bank of Sri Lanka (10th International Research Conference), Sri Lanka
- 2017 - 2019: School of Business and Public Policy, University of Papua New Guinea, PNG
- 2017 February: UNE Business School, University of New England, Australia
- 2016 September: Reserve Bank of New Zealand (Continuing Education Macroeconometrics workshop), New Zealand
- 2015 May - June: UNE Business School, University of New England, Australia

SEMINAR & CONFERENCE PRESENTATIONS

- 2020 Brownbag seminar, UTAS
- 2019 *SMBI*, University of Economics HCMC.
- 2018 *CAMA Seminar*, ANU; *Arndt-Corden Development Economics seminar*, ANU; *PNG Update*, UPNG; *BOFIT seminars*, Bank of Finland; *SMBI*, University of Economics HCMC.
- 2017 *CAMA Seminar (2)*, ANU; *10th International Research Conference*, Central Bank of Sri Lanka; *School of Business Seminar*, UNE.
- 2016 *CAMA Seminar*, ANU; *Crawford PhD Conference*, ANU; *Western Economic Association International (WEAI)*, *12th International Conference*, Nanyang University, Singapore.
- 2005 *2005 Summer Conference on Continuing Socio – Economic Renovation for Development*, University of Danang, Danang, Vietnam.
- 2002 *Vietnam's Economic Policy Issues Conference*, Saigon Economic Times and International Monetary Fund (IMF).

HONORS AND AWARDS

- 2013–2017 *Australia Awards Scholarships* administered by the **Department of Foreign Affairs and Trade** of Australia government for completion a PhD program at Australian National University.
- 2009 *EURASIA Scholarship* within the framework of the **Erasmus Mundus External Co-operation Window** for stay of 6 months at Gothenburg University in the programme of Master of Science in Economics.
- 2002–2003 *Fulbright Scholarship* administered by the **Bureau of Educational and Cultural Affairs of the United States Department of State** for Post Graduate program in Vietnam.
- 2000 *Student Science Study Award* for the Best Research Certificate of recognition from the **Minister of Education and Training** on “State Owned Enterprise – Development Challenge of Vietnam”.
- 2000 *Student Science Study Award* for the Best Research Certificate of recognition from the **Minister of Education and Training** on “Foreign Exchange Black Market– Research and Solution for Vietnam”.
- 1999 *Student Science Study Award* for the Best Research Certificate of recognition from the **President of the National University** on “Foreign Exchange Black Market– Research and Solution for Vietnam”.
- 1998 *Student Science Study Award* for the Best Research Certificate of recognition from the **Minister of Education and Training** on “Estimated Impact of the Euro Adoption”.

CONFERENCE CO-ORGANIZER

- 2016 7th Annual Crawford PhD Conference, ANU.

REFEREES

Warwick McKibbin

Professor, Crawford School of Public Policy, Australia National University, Australia.
Email: warwick.mckibbin@anu.edu.au Phone: +61-2-6125-0301

Renee McKibbin (Fry)

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Nam Hoang

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