

# DAO Thi Thanh Binh, PhD in Finance

**POSITION** Lecturer, Deputy Head of Financial Department, Deputy Dean of Faculty of Management & Tourism (FMT), Hanoi University

## PROFESSIONAL EXPERIENCES – Expert in Credit Risk, Corporate Governance

- 11/17, 05/18 ARF Quant – Advisory & Training: Risk Modeling (Credit, Operational & Market Risk) & Eviews – Time Serie Analysis
- 09/09 – 06/17 Swiss Finance Institute - SFI Local Coordinator for SECO & State Bank of Vietnam project: Swiss Management Program in Banking
- 09/15 - 02/17 Board Member of MGB – Environment Green and Blue Joint Stock Company
- 05/10 – 05/11 Local Expert in the project: Vietnam Banking Strategy, SECO– State Bank of Vietnam.
- 09/06 – 09/14 *International School of National University of Hanoi*: Financial Calculus, Microeconomics, Game Theory, Financial Analysis (teaching in English or French).  
*Master courses (with ECU, Help, Nantes, Lyon)*: Mathematical Finance, Statistics, Principle of Finance, Investment and Portfolio Management, Managerial Finance, Management Account.
- 03/07 - now *Hanoi University*: Lecturer on Econometrics, Financial Mgt, Statistics, Corporate Finance, Banking Risk, Bank Management. Basel II, Treasury Management.
- 09/06 - now *CFVG: Master Banking & Finance (Dauphine joint ESCP-EAP)*: Capital Budgeting, Banking Risk and ALM, Firm Valuation and Options Pricing for MBA, Porfolio Management
- 05/07 - 09/08 Azek local coordinator for SECO & SSC project: training courses & exams for Diploma CIIA (Certified International Investment Analyst)
- 09/05 - 07/06 *Paris Dauphine University*: Financial Mathematics, Micro-Finance, Microeconomics, Financial Accounting, Financial Products Pricing (Options and Exotic Options) in Visual Basic
- 03/99 - 09/99 Trainee at the Société Générale Bank Paris, Initial Public Offering Department
- 06/98 - 09/98 Trainee at the Assurances Générales de France (AGF), Paris Banking and Financial Risks Department

## EDUCATION

- 2002– 2005 **PhD in Finance**, University Paris Dauphine - France, with Highest Distinction, CEREG Research Center  
Title: **“Structural Approach of Credit Risk with Jump Diffusion Processes”**  
Directors : Prof. F. Quittard Pinon, University Lyon 1, Prof. Monique Jeanblanc, University Evry  
Thesis Committees: Prof. M. Rockinger (Lausanne), M. Chesney (Zurich), J-L. Prigent (Cergy), J. Mathis (Dauphine)
- 2000 - 2001 Master’s Degree Delta – Analysis and Political Economics - EHES, with Distinction
- 1999 - 2000 Master’s Degree 104 - Finance - University Paris Dauphine
- 1997 - 1999 Graduate of Grande Ecole HEC, Paris School of Management - Major Finance
- 1995 - 1997 MBA from the Vietnamese French Center for Management, with High Distinction
- 1990 - 1995 Graduate of the Hanoi University of Technology, with High Distinction

## **PUBLISHED AND WORKING PAPERS – various papers on SSRN and Research Gate at the name Binh DAO**

### **Books**

1. Dao Thanh Binh, Do Van Anh (2015), “*Bad Debts Resolutions in Vietnam Banking System-Quantitative Analysis and AMCs Model*” – LAP Lambert Academic Publishing
2. Dao Thi Thanh Binh, Hoang Thi Yen, Nguyen Van Trang (2012), *Credit Scoring Models for Vietnamese Market: Z-Score Models for Vietnamese Manufacturers, Non-Manufacturers & Consumers*, LAP LAMBERT Academic Publishing.
3. Dao Thi Thanh Binh (2011), *Structural Approach of Credit Risk with Jump Diffusion Process: Credit Risk Models & Application*, LAP LAMBERT Academic Publishing.
4. Dao Thi Thanh Binh (2005), *Structural Approach of Credit Risk with Jump Diffusion Process: Credit Risk Models & Application*, PhD Thesis, Dauphine University, France.

### **Published Articles**

#### **English Publications**

1. Dao Thi Thanh Binh, Doan Hong Hai (2018), “The relationship between budget deficit and economic growth in Vietnam: ARDL Approach”, *Asia Pacific Economic Review*, 05/2018, pp. 98-100.
2. Dao Thi Thanh Binh, Tran Thi Kim Anh (2017), “Stakeholder Approach on Corporate Governance and Performance of Vietnamese Manufacturing Firms”, *Journal of Governance and Regulation*, Vol 6, No 2, pp. 56-73.
3. Dao Thi Thanh Binh, Hoang Huong Giang (2012), “Corporate Governance and Performance in Vietnamese Commercial Banks”, *Journal of Economics and Development*, Vol 14, No.2, August 2012, pp. 72-95.
4. Dao Thi Thanh Binh, and Monique Jeanblanc (2012), “Double Exponential Jump Diffusion Process: A Structural Model of Endogenous Default Barrier with Roll over Debt Structure”, *Journal of Credit Risk*, Vol 8/No 2, pp. 21-43

#### **Vietnamese Publications (last two years)**

1. Đào Thị Thanh Bình (2018), *Phân tích rủi ro hoạt động trong ngân hàng thương mại Việt Nam*, Tạp chí Kinh tế và Dự báo, số 30 (676) – 10/2018, trang 08-12. (“Analysis of Operational Risk in Vietnamese Commercial Banks”, *Economy and Forecast Review*)
2. Đào Thị Thanh Bình, Đỗ Văn Anh (2018), *Kinh nghiệm của Hàn Quốc về giải quyết nợ xấu và gợi ý cho Việt Nam*, Tạp chí Kinh tế và Dự báo, số 23 (699) – 08/2018, trang 60-63. (“Korean experience in Bad debt resolution and lessons for Vietnam“, *Economy & Forecast Review*)
3. Đào Thị Thanh Bình, Nguyễn Hoàng Lan (2018), *Xây dựng chỉ số Quản trị doanh nghiệp, áp dụng cho VN30*, Tạp chí Kinh tế Châu Á – Thái Bình Dương, số 521 – 07/2018, trang 87-89. (“An Index on Corporate Governance Listed CGI and Performance of VN30”, *Asia-Pacific Economic Review*)
4. Đào Thị Thanh Bình, Nguyễn Hoàng Lan (2018), *Phân tích ảnh hưởng của Chỉ số Quản trị doanh nghiệp lên hiệu quả hoạt động của các công ty niêm yết VN30 Index*, Tạp chí Kinh tế và Dự báo, số 21(697) – 07/2018, trang 13-16. (“An Index on Corporate Governance Listed CGI and Performance of VN30”, *Economy & Forecast Review*)
5. Đào Thị Thanh Bình (2018), *Chỉ số VN30: Phương pháp tiếp cận cấu trúc, ước lượng tham số và cơ cấu vốn tối ưu*, Tạp chí Kinh tế Phát triển, số 252(II) – 06/2018, trang 33-41. (“VN30 Index: Structural Approach Parameters Estimation and Optimal Static Capital Structure”, *Journal of Economics and Development*)
6. Đào Thị Thanh Bình (2018), *Chỉ số VN30: Phân tích xác suất vỡ nợ của các cổ phiếu thành phần trong VN30 Index*, Tạp chí Kinh tế và Dự báo, số 15 – 05/2018 (691), trang 7-11. (“Analyzing the default probability of component stocks in the VN30 Index”, *Economy & Forecast Review*)
7. Đào Thị Thanh Bình, Lại Thị Hiền (2018), *Tác động của quản trị doanh nghiệp lên hiệu suất doanh nghiệp và tính thanh khoản của cổ phiếu trên thị trường giao dịch chứng khoán*, Tạp chí Tài chính, kì 1 – 04/2018 (678). (“The Effect of Corporate Governance on Stock Performance and Liquidity in Vietnam Stock Exchange”, *Review of Finance*)
8. Đào Thị Thanh Bình (2018), *Chỉ số VN30: Phân tích hiệu quả hoạt động và quản trị doanh nghiệp*, Tạp chí Kinh tế và Dự báo, số 12 – 04/2018 (688), trang 3-6. (“VN30 Index: Corporate Governance and Performance

