

**VFAI Workshop on Artificial Intelligence, Empirical Finance Research
Methods, and Finance PhD Programs Opportunities**

Time: Monday, July 1, 2024

Venue: University of Economics-Ho Chi Minh City (UEH)
Phòng A205, Cơ sở A - 59C Nguyễn Đình Chiểu, Phường Võ Thị Sáu, Quận 3, TP.HCM

Event registration: <https://forms.gle/Gn44AX4cUP86u2Wy8>



WORKSHOP SCHEDULE

7:45 am-8:00 am: Check in

8:00 am – 9:00 am: Difference-in-Differences Approach

Guest Speaker: Prof. Viet Anh Dang, The University of Manchester

Facilitator: Dr. My Nguyen, RMIT University

One of the key challenges in empirical finance research is establishing causality between variables of interest. Given the potential presence of endogeneity due to omitted variables, measurement errors, reverse causality, or simultaneity, researchers have sought advanced identification strategies. Join **Professor Viet Anh Dang** for an insightful discussion on the difference-in-differences (DID) method, which has gained prominence in recent years. This session will cover the advantages and limitations of DID, as highlighted by recent studies, and explore strategies to address concerns associated with this method. Specifically, it will review the DID method and discuss its recent developments and refinements, drawing from both econometrics and finance literature. The session will provide practical implications for researchers as they explore ways to overcome endogeneity and establish causality in their studies.

9:00 am – 10:00 am: Finance PhD Programs in Australia, Europe, and the USA

Panellists:

- Professor Nhut (Nick) Nguyen, Auckland University of Technology, New Zealand
- Professor Peter (Kien) Pham, University of Sydney, Australia
- Professor Hieu V. Phan, University of Massachusetts Lowell, United States
- Professor Vinh Xuan Vo, University of Economics-Ho Chi Minh City

Facilitator: Professor Vinh Xuan Vo, University of Economics-Ho Chi Minh City

Join a distinguished panel of professors to discuss opportunities for undertaking Finance PhD programs in Australia, New Zealand, Europe, and the USA. The panel will provide insights into the application process, program structure, funding opportunities, and career prospects in different regions.

10:00am – 10:15am: Coffee break

10:15am – 11:15am: Using artificial intelligence (AI) for Accounting and Finance Research: Opportunities and Challenges

Guest Speaker (via Zoom): Helen Lu, Associate Professor of Accounting and AI, Vlerick Business School

Facilitator: Dr. My Nguyen, RMIT University

Join **Professor Helen Lu** from Vlerick Business School to explore the use of AI in accounting and finance research. This session will discuss the opportunities and challenges of integrating AI into research practices, providing valuable insights for researchers looking to leverage AI in their studies.

Guest speakers

Professor Viet Anh Dang



Viet is a Professor of Finance at Alliance Manchester Business School, the University of Manchester. He is also an editor of the *Journal of Business Finance and Accounting* (ABS3 / ABDC A*), an internationally recognized outlet for research in accounting, corporate finance, and governance. His current research interests are empirical issues in corporate finance and sustainability.

Viet joined AMBS after successfully completing a Ph.D. in Financial Economics at Leeds University Business School; his PhD thesis was awarded the Best PhD Paper Award at the Financial Management Association (FMA) European Conference. His recent studies have been nominated for various Best Paper Awards at the FMA Annual Meetings (Semi-finalist) and European Conference (Finalist), as well as the European Financial Management Association (EFMA) Conference. Viet's research has been funded by the UK's Economic and Social Research Council (ESRC), British Academy (BA), and the Productivity Institute (TPI) and has appeared in world-leading finance and management journals, such as the *Review of Financial Studies*, *Management Science*, *Journal of Corporate Finance*, *Journal of Banking and Finance*, and *Journal of Financial Markets*. His research findings and implications have been featured in the Harvard Law School Forum on Corporate Governance and Forbes.

Viet is a fellow of the ESRC Peer Review College and helps to edit two new journals, the *Journal of International Financial Management & Accounting* and *Journal of Sustainable Finance & Accounting*. He is a member of the American Finance Association (AFA), FMA, Society for Financial Studies (SFS), European Finance Association (EFA), and EFMA. He was a founding member and former President of the Vietnam Finance Association International (VFAI). Viet currently sits on the Executive Committee of the Vietnamese Intellectual Society in the UK and Ireland (VIS).”

Professor Helen Lu



Helen is an Associate Professor of Accounting and AI at Vlerick Business School. Helen solves accounting and finance problems using state-of-the-art AI technology. Her academic and business research spans stock return predictability, valuation, ESG disclosure, executive succession and FinTech disruption. Her work has been published in leading international journals – including the Journal of Accounting Research, the Journal of Banking and Finance, the Journal of International Money and Finance and Economics Letters.

Before her academic career, Helen was a vice president in investment banking at Credit Suisse. She also worked at Deutsche Bank in Hong Kong, where she helped companies in Asia-Pacific to raise capital and conduct cross-border M&As.

Professor Nick (Nhut) Nguyen



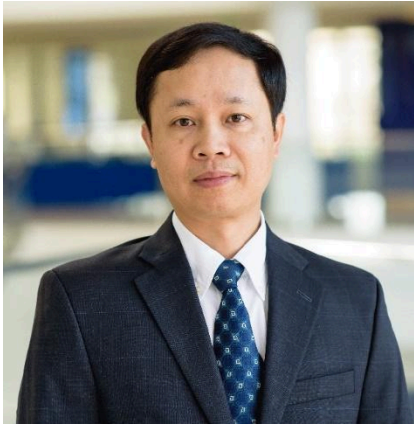
Nick is a Professor of Finance, who joined AUT in February 2019. He was the Director of the Auckland Center for Financial Research between March 2020 and February 2023. Prior to his AUT employment, he was an Associate Professor of Finance at Massey University, and a Senior Lecturer and Director of BCom (Hons), PGDipCom & MCom programmes at the University of Auckland. His teaching includes Financial Management, Applied Financial Modelling, Corporate Finance, Investment Analysis, and Risk Management at undergraduate and post-graduate levels. His research interests cover corporate governance, market microstructure, market liquidity, and behavioral finance. Nick's research has been published in many internationally respected journals including Review of Financial Studies, Journal of Banking and Finance, Journal of Financial Markets, European Accounting Review, Journal of Economic Behavior and Organization, British Journal of Management, International Review of Financial Analysis, International Review of Finance, Pacific-Basin Finance Journal, Journal of International Financial Markets, Institutions & Money, Journal of Behavioral and Experimental Finance, Accounting and Finance, Quantitative Finance, Global Finance Journal, Economic Letters, Applied Economics, and Australian Journal of Management.

Professor Peter (Kien) Pham



Peter Pham is a professor in the Finance Discipline at the University of Sydney Business School. He previously held positions in the School of Banking and Finance at UNSW Sydney. His research covers a range of topics in corporate finance, entrepreneurial finance, and financial markets, with specific interests on venture capital, ownership structure, equity issuance, and multinational firms. He has published in top finance journals such as *Journal of Finance*, *Review of Financial Studies*, *Management Science*, *Journal of Financial and Quantitative Analysis*, and *Journal of Banking and Finance*, and his research findings have been featured in media outlets such as *Bloomberg News*, *Conversation*, and *Institutional Investor Magazine*. He has been involved in a number of successful applications for the Australian Research Council Discovery and Linkages Grants, and has taught a range of courses in corporate finance, banking, mergers and acquisitions, and venture capital.

Professor Hieu V. Phan



Hieu V. Phan, PhD, is a Professor of Finance and the Finance PhD Program Coordinator at the University of Massachusetts Lowell. His research interests include corporate finance, executive compensation, corporate governance, corporate liquidity, investments, capital structure, debt maturity, mergers and acquisitions, CSR, climate change, financial risk management, and pensions. Dr. Phan's research has been extensively published in prestigious finance journals such as the Journal of Financial and Quantitative Analysis, Journal of Corporate Finance, Journal of Banking and Finance, Financial Management, and Journal of Business Ethics, among others. Dr. Phan has taught courses in corporate finance, mergers and acquisitions, corporate restructuring, investment and portfolio analysis, derivatives and financial risk management, and corporate finance theory seminars at the undergraduate, master's, and doctoral levels. He earned his PhD in Business Administration from the University of Connecticut.