Ngoc-Khanh Tran

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EMPLOYMENT

Assistant Professor of Finance
Pamplin College of Business, Virginia Tech
08/2019 --

Past Employment:
Assistant Professor of Finance
Olin Business School, Washington University in St. Louis
08/2012 --06/2019

EDUCATION

PhD Financial Economics (2012)
Sloan School of Management
Massachusetts Institute of Technology

PhD Physics (Theoretical Particle Physics) (2005)
University of Virginia

BS Physics (2000)
Gdansk University (Gdansk, Poland) & Université Paris-Sud (Orsay, France)

RESEARCH

Research Interests: International Finance, Asset Pricing

Publications:

Pricing Implications of Covariances and Spreads in Currency Markets
TA Maurer, TD Tô, NK Tran
Review of Asset Pricing Studies (forthcoming)

Entangled Risks in Incomplete FX Markets
TA Maurer, NK Tran
Journal of Financial Economics (forthcoming)

Pricing Risks across Currency Denominations
TA Maurer, TD Tô, NK Tran
Management Science (2019), 65 (11), 5308-5336

The Functional Stochastic Discount Factor
NK Tran
Quarterly Journal of Finance (2019), 9 (04), 1-49

Rare Disasters and Risk Sharing with Heterogeneous Beliefs
H Chen, S Joslin, NK Tran
The Review of Financial Studies (2012), 25 (7), 2189-2224

Affine Disagreement and Asset Pricing
H Chen, S Joslin, NK Tran
American Economic Review P&P (2010), 100 (2), 522-26

Revise/Resubmit Papers:

Nontraded Sector Growth Risks and Economic Sizes in International Asset Pricing
TD Tô, NK Tran
R&R Management Science (June 2020)

Market Timing and Predictability in FX Markets
TA Maurer, TD Tô, NK Tran
R&R Review of Finance (April 2020)

Working Papers:

Incomplete Asset Market View of the Exchange Rate Determination
TA Maurer, NK Tran
Available at SSRN 2883890

Cheap TIPS or Expensive Inflation Swaps?: Mispricing in Real Asset Markets
TD Tô, NK Tran
Available at SSRN 3324915

The Hirshleifer Effect in a Dynamic Setting
TA Maurer, NK Tran
Available at SSRN 2596309

Recent Conference Presentations:

American Economics Association (AEA) Annual Conference (San Diego, January 2020): *Monetary Policy Session*
Cheap TIPS or Expensive Inflation Swaps?: Mispricing in Real Asset Markets

TEACHING EXPERIENCES

PhD Courses: Introduction to Financial Economics (1st year curriculum), Asset Pricing (2nd year curriculum)

Graduate (MBA, MSF) Courses: Investments (core), Fixed-Income Securities (elective), Stochastic Foundation of Finance (elective)

Undergraduate Courses: International Financial Management (3rd/4th year curriculum)

PROFESSIONAL SERVICES

Program Committee:

FIRS (Financial Intermediation Research Society) Conferences
2012 --

MFA (Midwest Finance Association) Conferences
2015 --

SGF Conference (Annual Meeting of the Swiss Society for Financial Market Research)
2020 --

Ad-hoc Referee: Journal of Finance, Review of Financial Studies, Review of Asset Pricing Studies, Review of Economic Studies, Journal of Financial and Quantitative Analysis, Management Science, Review of Finance, Economic Letters, Journal of Banking and Finance, Quarterly Journal of Finance