Quynh-Nga NGUYEN

PERSONAL DATA

PLACE AND DATE OF BIRTH: Vietnam | 28/02/1993

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EDUCATION

Current	PhD in Economics
OCTOBER 2018	ESSEC Business School & CY Cergy Paris University, France
	Thesis: "Three essays about retirement, grandparents' childcare and female labour supply".
	Supervisors: Prof. Pascal Belan & Prof. Estefania Santacreu-Vasut
2017-2018	Master Economic Analysis, CY Cergy Paris University , France First class honours.
2016-2017	Master Financial Economics, Université Paris 1 Panthéon-Sorbonne , France
2011-2015	Bachelor Finance and Banking, Foreign Trade University of Hanoi , Vietnam

PUBLICATIONS

Nguyen, Q. N., Aboura, S., Chevallier, J., Zhang, L., & Zhu, B. (2020). Local Gaussian correlations in financial and commodity markets. *European journal of operational research*, 285(1), 306-323.

Nguyen, Q. N., Bedoui, R., Majdoub, N., Guesmi, K., & Chevallier, J. (2020). Hedging and safe-haven characteristics of Gold against currencies: An investigation based on multivariate dynamic copula theory. *Resources Policy, 68,* 101766.

WORKING PAPERS

Intergenerational time transfer, retirement and public pensions. Under review at *Journal of Public Economic Theory*.

The effects of grandparents' childcare on mothers' labour supply and earnings. Under review at *Review of Economics of the Household*.

Child policies and married female labour force participation: A cross-country analysis. Under review at *International Tax and Public Finance*.

RESEARCH EXPERIENCE

SEP 2019 - JUN 2020	Research Apprenticeship, ESSEC BUSINESS SCHOOL, Paris, France Small Open Economy DSGE model with housing and banking sectors - Supervisor: André Fourçans.
DEC 2018 - FEB 2019	Research assistant, CEPREMAP, Paris, France Research on Migration from Mexico to the United States.

TEACHING EXPERIENCE

SEP 2021 - FEB 2022 | Associate lecturer, ESSEC BUSINESS SCHOOL, Paris, France

Microeconomics for Business - BBA Program.

Nov 2019 - FEB 2020 | Teaching assistant, ESSEC Business School, Paris, France

Introduction to International Economics - BBA Program.

PRESENTATIONS

2023 ADRES Doctoral Conference.

2019 International Conference on Public Economic Theory

2019 - 2021 PhD Research Seminars

SCHOLARSHIPS AND REWARDS

2019 Grant for international mobility of doctorates of Region Île-de-France.

2018 PhD scholarship Labex MME-DII

2015 Master scholarship for International Students of Region Île-de-France

REFEREEING

International Tax and Public Finance Annals of Finance

LANGUAGES

VIETNAMESE: Mothertongue

ENGLISH: Fluent
FRENCH: Intermediate

COMPUTER SKILLS

Advanced Knowledge: STATA, R, MATLAB, LTEX, Excel, Word, PowerPoint

Intermediate Knowledge: PYTHON, EVIEWS

Basic Knowledge: FORTRAN, VBA, DYNARE

REFERENCES

Prof. Pascal BELAN, THEMA, CY Cergy Paris University. Contact: pascal.belan@u-cergy.fr

Prof. Estefania SANTACREU-VASUT, Department of Economics, ESSEC Business School. Contact: santacreuvasut@essec.edu

ABSTRACTS

Intergenerational time transfer, retirement and public pensions

Abstract. This paper develops an overlapping generations model with intergenerational transfers of time in the form of grandparenting and pay-as-you-go (PAYG) pension system. The introduction of time transfer allows taking into account child care responsibilities. Under the situation of population ageing, a fall in the fertility rate leads to not only a reduction in contributions to the pension system but also lower childcare responsibilities that increase life-cycle income. Hence, the impacts of demographic changes on old labour decisions and pensions need to be re-examined. I find that in developed countries with low fertility rate and small pension system, a fall in fertility rate reduces working time in old age. Consequently, population ageing due to a lower fertility rate always decreases pensions. On the other hand, for developing countries with high fertility rate and developed countries with low fertility rate but large pension system, a decrease in fertility rate reduces retirement age. In these countries, pensions will increase if retirement is elastic to changes in fertility. In all cases, longer life expectancy increases pensions if retirement is relatively inelastic to changes in longevity.

The effects of grandparents' childcare on mothers' labour supply and earnings

Abstract. Childcare arrangements are key in mothers' employment decisions. It is a fundamental determinant of whether mothers are partially free from childcare responsibility to participate in the labour force and provide more hours worked. In this paper, I focus on a particular kind of informal childcare, the one provided by grandparents, and its important role in increasing mothers' hours worked and reducing the gender earning gaps. Using the National Longitudinal Survey of Youth 1979 with fixed effects and instrumental variables estimations, I found positive and significant effects of grandparents' childcare on mothers' participation in the labour force, working mothers' hours and earnings. Moreover, employing Oaxaca-Blinder decomposition, I show that the earnings of mothers with grandparents' childcare are significantly higher (22.75%) than those without grandparents' childcare. The use of grandparents' childcare increases mothers' earnings not only due to an increase in hours worked but also to the choices for higher-paid occupations. Finally, studying the sample of married mothers and fathers, I find that the gender earning gap is smaller when grandparents' childcare is used.

Child policies and married female labour force participation: A cross-country analysis

Abstract. Married female labour force participation (LFP) rates varied widely across OECD countries. To understand these differences, this paper studies the role of family and child policies across seven countries (Germany, Denmark, the UK, Ireland, Japan, Sweden and the US) in 2004. The considered policies include child-related tax credits, family/child benefits, and childcare subsidies. I constructed a heterogeneous agent model populated by married households. Households differ by age and educational attainment levels of their members. They decide whether to have a newborn and whether the second earner, the wife, should participate in the labour market. I find that welfare programs explain 60% (74%) of the difference in married female LFP rates between Japan (Ireland) and the US. Sweden's high married female LFP rate is partly explained by its generous childcare subsidies that account for about 40% of the difference from the US. Denmark is also a country with a high married female LFP rate. However, childcare policies only explain nearly 30% of the difference in married female LFP rates between Denmark and the US, in which welfare and childcare programs contribute equally.

PHD Courses and Grades (AT ESSEC Business School)

Course	GRADE
Labor economics and policy	A+
DSGE Models and Financial Frictions	Α
OLG Model	Α
Microeconometrics	A+
International Trade	Α
Industrial Organization	Α