Dr. Long Vo

**UWA Business School** 

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# **Biography**

Long Vo is a Research Fellow at The University of Western Australia (UWA) Business School and the Planning and Transport Research Centre (PATREC), a collaborative initiative between the Government of Western Australia and local universities, constituted to conduct applied research and teaching in support of policy in the connected spaces of transport and land use planning.

Prior to this, he worked as a Research Officer at UWA Business School and a Teaching Fellow at both UWA Business School and the School of Business and Law, Edith Cowan University. He previously held a Lecturer position at the Faculty of Finance, Banking and Business Administration, Quy Nhon University, Vietnam.

His studies in international trade and finance involve modelling the global demand for energy, food and agricultural commodities and the (mis)valuation of currencies. In the area of financial asset pricing, he specialised in analysing the dependence structure of high-frequency returns and volatilities. His broader macroeconomic research interest is the interplay of technological innovation, intangible capital investment, and transport networks in facilitating structural economic transformation and productivity improvement.

Long participated in a PATREC project investigating the extent to which working-from-home (WFH) is being undertaken and will continue to be during the COVID-19 pandemic; the utility of WFH as a future demand management tool for the mitigation of congestion on all transport networks; and the productivity impact when WFH is compared to the workplace, from the perspective of Australian workers and employers. This project was funded by the Western Australian Department of Transport.

His work has been published in *Review of Income and Wealth, Journal of Economic Surveys, Economic Modelling, World Economy, Open Economies Review, Energy Economics, Energy Policy, Energy Reports and North American Journal of Economics and Finance,* among other journals.

Long received his Ph.D in Economics from the University of Western Australia with support from an Australian Government's Postgraduate Research Award, and his Masters of Commerce in Finance from Victoria University of Wellington with support from a New Zealand Government's ASEAN Scholar Award.

## Qualifications

Economics, PhD, UWA Business School 2016 → 2020

Finance, Master of Commerce, Dependence Structure in Financial Time Series: Applications and Evidence from Wavelet Analysis, Victoria University of Wellington

 $2012 \rightarrow 2014$ 

Economics, Bachelor of Economics, National Economics University  $2006 \rightarrow 2010$ 

# **Employment**

**Honorary Research Fellow** 

UWA Business School 24 Mar 2016 → present

## Research Fellow

The Planning and Transport Research Centre (PATREC) Australia 1 Jan 2021 → present

#### **Teaching Assistant**

Edith Cowan University Joondalup, Australia 1 Mar 2020 → 1 Jun 2021

#### Lecturer

Quy Nhon University Quy Nhon, Viet Nam 1 Jan 2010 → 1 Jan 2015

# Research outputs

## Uncovering the dynamic relationship between oil prices and external trade in OECD countries

Le, T. H., Chang, Y., Vo, L. H., Bui, M-T. & Le, H-C., 15 Apr 2024, (E-pub ahead of print) In: Journal of International Trade and Economic Development.

## Determinants of intangible capital investment in Vietnam: A firm-level analysis

Li, Q. & Vo, L. H., Mar 2024, In: World Economy. 47, 3, p. 1055-1088 34 p.

#### A study on the nonlinear dynamics of ASEAN financial integration

Le, T. H., Vo, L. H. & Farhad, T-H., 22 Feb 2024, In: Journal of Asian Business and Economic Studies. 31, 1, p. 2-14 13 p.

#### A demand systems approach to understanding medium-term post-pandemic consumption trends

Vo, L. H., Martinus, K. & Smith, B., Jun 2023, In: Economic Papers. 42, 2, p. 183-199 17 p.

#### **Understanding International Price and Consumption Disparities**

Vo, L. H., Jun 2023, In: Review of Income and Wealth. 69, 2, p. 443-473 31 p.

#### The purchasing power parity and exchange-rate economics half a century on

Vo, L. H. & Vo, D., Apr 2023, In: Journal of Economic Surveys. 37, 2, p. 446-479 34 p.

#### The Law of One Food Price

Clements, K., Si, J. & Vo, L. H., Feb 2023, In: Open Economies Review. 34, 1, p. 195-216 22 p.

International volatility transmission among income, CO<sub>2</sub> emission, non-renewable and renewable energy consumption: Which causes which and when?

Vo, D. H. & Vo, L. H., Nov 2022, In: Energy Reports. 8, p. 10061-10071 11 p.

#### COVID-19 Test-kit Trade and Trade Policy: Implications for Developing Countries

Vo, L. H. & Le, T-H., Oct 2022, In: World Economy. 45, 10, p. 3246-3268 23 p.

## Regional convergence of nonrenewable energy consumption in Vietnam

Vo, D., Vo, L. H. & Ho, C. M., Oct 2022, In: Energy Policy. 169, 12 p., 113194.

# Digital Divide Decoded: Can E-Commerce and Remote Workforces Enhance Enterprise Resilience in the COVID-19 Era? Vo, L. H. & Le, T. H., 16 Aug 2022, Philippines: Asian Development Bank.

## Global Consumption Patterns, Quality and Food Demand

Clements, K. & Vo, L. H., 28 Oct 2021, (Unpublished) Department of Economics, UWA, 95 p. (Economics Discussion Papers).

## **Modelling Import Penetration**

Clements, K. W., Vo, L. H. & Mariano, M. J., Sept 2021, In: Economic Modelling. 102, 105590.

# Eatery, energy, environment and economic system, 1970–2017: Understanding volatility spillover patterns in a global sample

## Implications of working from home for transportation: perspectives, policies and prospects: Literature review

Vo, L. H., Smith, B. & Biermann, S., Jun 2021, Perth: Planning and Transport Research Centre (PATREC). 22 p.

#### Intangible Capital and Innovation: An Empirical Analysis of Vietnamese Enterprises

Vo, L. H. & Li, Q., Feb 2021, (Unpublished) Australia: Department of Economics, UWA, 32 p. ( Economics Discussion Papers Series).

#### **Understanding International Price and Consumption Disparities**

Vo, L. H., Feb 2021, (Unpublished) Department of Economics, UWA, 68 p.

#### The Implications of Working from Home for Transportation: Literature Review

Vo, L. H., Smith, B. & Biermann, S., 2021, *Australasian Transport Research Forum 2021 Proceedings*. Australia: The Australasian Transport Research Forum

#### Long-run Dynamics of Exchange Rates: A Multi-frequency Investigation

Vo, L. H. & Vo, D., Nov 2020, In: The North American Journal of Economics and Finance. 54, 101125.

## Modelling Australian Dollar Volatility at Multiple Horizons with High-Frequency Data

Vo, L. H. & Vo, D., Sept 2020, In: Risks. 8, 3, p. 1-16 16 p., 89.

## Import Penetration and Consumption of Domestic and Foreign Varieties

Clements, K. W., Vo, L. H. & Mariano, M. J., 15 Aug 2020, Financial Economics Network (FEN) and Social Science Research Institute (SSRN), (SSRN Electronic Journal).

## Exchange rates, prices and consumption

Vo, L. H., 2020, (Unpublished)

## Fundamental Drivers of International Price and Consumption Disparities

Vo, L. H., Dec 2019, (Unpublished) Colombo, Sri Lanka: Central Bank of Sri Lanka.

## The Law of One Food Price

Clements, K. W., Si, J. & Vo, L. H., 7 Jun 2019, Financial Economics Network (FEN) and Social Science Research Institute (SSRN), (SSRN Electronic Journal).

## Intangible capital distribution in China

Li, Q., Vo, L. H. & Wu, Y., Jun 2019, In: Economic Systems. 43, 2, 16 p., 100698.

## Application of Wavelet-Based Maximum Likelihood Estimator in Measuring Market Risk for Fossil Fuel

Vo, L. H. & Vo, D. H., 1 May 2019, In: Sustainability. 11, 10, 19 p., 2843.

#### The Law of One Food Price

Clements, K., Si, J. & Vo, H. L., 2019, UWA Business School, (Economics Discussion Papers; vol. 19, no. 9).

# Bank Lending Decision under Uncertainty: The Case of Borrowers From European Peripheral Countries in the Sovereign Debt Crisis

Tra Nguyen, V. N. & Vo, L. H., 2018, In: Journal of Finance and Economics Research. 3, 1, p. 3-22 20 p.

## Intangible Capital Distribution in China

Li, Q., Vo, H. L. & Wu, Y., 2018, UWA Business School, (Economics Discussion Papers; vol. 18, no. 8).

#### Why don't agricultural prices always adjust towards parity?

Vo, H. L., 2018, UWA Business School, (Economics Discussion Papers; vol. 18, no. 9).

## **Exchange Rates, Prices and Trade Costs**

Vo, L. H., 20 Sept 2017, SSRN Electronic Journal 29 p.

#### Food and Agricultural Prices Across Countries and the Law of One Price

Clements, K. W., Si, J. & Vo, L. H., 16 May 2017, SSRN Electronic Journal 59 p.

#### On Long Memory Behaviour and Predictability of Financial Markets

Vo, L. H. & Roberts, L., 16 May 2017, SSRN Electronic Journal 33 p.

#### Estimating Financial Volatility with High-Frequency Returns

Vo, L. H., 2017, In: Journal of Finance and Economics Research. 2, 2, p. 84-114 31 p.

#### Food and Agricultural Prices Across Countries and The Law Of One Price

Clements, K., Si, J. & Vo, H. L., 2017, UWA Business School, (Economics Discussion Papers; vol. 17, no. 4).

## Critical Review of Yasheng Huang's "Rethingking the Bejing Consensus"

Vo, L. H., 2016, In: Journal of Finance and Economics Research. 1, 1, p. 17-24 8 p.

Lessons from the 2008 Global Financial Crisis: imprudent risk management and miss calculated regulation Vo, L. H., 2015, In: Journal of Management Sciences. 2, 1, p. 205-222 18 p.

Dependence structure in financial time series: Applications and evidence from wavelet analysis Vo, L. H., Apr 2014, (Unpublished) Victoria University of Wellington. 201 p.

## Application of Kalman Filter on Modelling Interest Rates

Vo, L. H., 2014, In: Journal of Management Sciences. 1, 1, p. 1-15 16 p.

An Overview of Developmental State in Thailand: Formation and Implementation of State Capacity Vo, L. H., 2013, In: New Zealand Review of Economics and Finance. 3, 1, p. 20-39 20 p.

# **Engagement/activities**

## Singapore Economic Review (Journal)

Long Vo (Reviewer) 12 Jan 2022 → 6 Feb 2022

# Vietnam's Conference on Business, Economics and Resources

Long Vo (Participant) & Long Vo (Chair) 25 Nov 2021 → 26 Nov 2021

## Case Studies on Transport Policy (Journal)

Long Vo (Reviewer) 2 May 2021 → 26 May 2021

## Energy, Sustainability and Society (Journal)

Long Vo (Reviewer) 10 Feb 2021 → 10 Mar 2021

#### Asia-Pacific Journal of Operational Research (Journal)

Long Vo (Reviewer) 10 Apr 2020 → 28 Jul 2020

## Impact Evaluation and Causal Inference for Agricultural and Environmental Interventions

Long Vo (Participant) 10 Feb 2020 → 11 Feb 2020

#### The 64th Australasian Agricultural and Resource Economics Society Conference

Long Vo (Chair) & Long Vo (Participant) 10 Feb 2020 → 14 Feb 2020

#### 12th International Research Conference - Central Bank of Sri Lanka

Long Vo (Participant) 8 Dec 2019 → 9 Dec 2019

#### Research Conference on Economic Integration in Asia and Europe

Thai-Ha Le (Participant), Taghizadeh-Hesary Farhad (Participant) & Long Vo (Participant) 28 Oct 2019 → 29 Oct 2019

## **UWA Open Day**

Long Vo (Speaker) 4 Aug 2019

## Australian Bureau of Statistics DataLab Training Session

Long Vo (Participant) 24 Jul 2019

## Vietnam's Business and Economics Research Conference

Long Vo (Keynote speaker/Invited speaker), Long Vo (Chair) & Long Vo (Participant) 20 Jul 2019  $\rightarrow$  22 Jul 2019

## 3rd Australasian Commodity Markets Conference

Long Vo (Participant) 4 Apr 2019 → 5 Apr 2019

## 29th Australian and New Zealand Econometric Study Group Meeting

Long Vo (Participant) 14 Feb 2019 → 15 Feb 2019

## Australasian Agricultural and Resource Economics Society (External organisation)

Long Vo (Member)  $2019 \rightarrow \dots$ 

#### West Australian Agricultural and Resource Economics Conference

Long Vo (Participant) 26 Sept 2018

#### Research Bazaar

Long Vo (Participant) 23 Jan 2018 → 25 Jan 2018

#### Financial Innovation (Journal)

Kenneth Clements (Reviewer) & Long Vo (Reviewer) Jan 2018  $\rightarrow \dots$ 

## Economic Society of Australia (External organisation)

Long Vo (Member) 2018 → ...

#### 30th PhD Conference in Economics and Business

Long Vo (Participant) 1 Nov 2017 → 3 Nov 2017

#### The 3rd Annual Business School HDR Conference

Long Vo (Participant) 9 Nov 2016

## **Economic Notes (Journal)**

Kenneth Clements (Reviewer) & Long Vo (Reviewer) 2016  $\rightarrow \dots$ 

### Centre for Financial Econometrics Conference

Leigh Roberts (Participant) & Long Vo (Participant) 2014  $\rightarrow \dots$ 

## Prizes/awards

## Best Paper By Ph.D Students: Macroeconomics

Vo, Long (Recipient), 7 Aug 2020

## Board of the Graduate Research School Dean's List

Vo, Long (Recipient), 6 Mar 2020

## **Graduate Research School Travel Award**

Vo, Long (Recipient), 2019

## New Zealand-ASEAN Scholar Award

Vo, Long (Recipient), Nov 2011

# Research Training Program Scholarship

Vo, Long (Recipient), 2016

# Teaching units (UWA)

## **Business Econometrics (ECON2271)**

& Long Vo 1/08/16 → 30/11/16

# Financial Accounting (ACCT1101)

Leo Langa, Nikki Schonfeldt & Long Vo  $1/08/19 \rightarrow 30/06/21$ 

## International Finance and Markets (ECON4415/5502)

Kenneth Clements & Long Vo  $3/08/18 \rightarrow 1/11/18$ 

# International Trade (ECON3235)

Andrew Williams, & Long Vo  $1/08/18 \rightarrow 30/06/19$ 

Macroeconomics: Policy and Applications (ECON2234)

Sam Tang & Long Vo  $6/08/20 \rightarrow 6/11/20$ 

Microeconomics: Policy and Applications (ECON2233)

Tushar Bharati & Long Vo  $3/03/20 \rightarrow 10/06/20$