

KHALED BENNOUR

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(Institut de la Statistique et de l'Analyse de l'Information)
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ACADEMIC PREPARATION:

Ph.D. in Mathematical Economics, University of Toulouse 1, France, 2001

Dissertation: The Effect of Introducing an Option Market: Stability and Welfare.

Advisor: Prof. Jean-Charles Rochet

Master in Intermediation and Financial Markets, Toulouse School of Economics, France, 1994

Statistician-Economist, Paris Graduate School of Economics, Statistics and Finance (ENSAE), 1989

Bachelor in Mathematics, "Faculté des Sciences de Tunis", Tunisia 1984

PROFESSIONAL EXPERIENCE:

Academic Position:

Currently: Assistant Professor at the Tunis Graduate School of Statistics (ESSAIT).

2012: Lecture at Tunis-Dauphine University.

2007-2011: Assistant Professor at Carthage Graduate School of Management (IHEC).

1990-2007: Lecturer, Department of Economics of the University of Sousse.

Courses:

Mathematics, Mathematical Finance, Simulation with R, Financial Option Valuation with Matlab, Statistics, Probability, Mathematical Statistics, Econometrics, Sampling, Design and Analysis of Experiments, Microeconomics, Game Theory, Intermediate Financial Theory.

Lecture notes (in french):

Mathematics

Probability with R

Statistics

Sampling

Econometrics

Intermediate Financial Theory

RESEARCH AREAS OF INTEREST:

Finance: The Impact of the Option Introduction on the Stability of the Underlying Asset.

Economics: - The Size of the Market and Barriers to Entry.
- The Impact of the Size of Resources on the Likelihood of Conflicts.

Statistics: Statistical methods for finance and economics.

VISITING PROFESSOR

Department of Mathematics and Statistics, Concordia University, 2002.

Department of Economics, Laval University, 2002.

BOOK (in french)

Impact des Contrats d'Option sur la Stabilité des Marchés Financiers, Editions Universitaires Européennes, 2010. ISBN-10: 6131530777

<http://www.amazon.com/contrats-doption-stabilite%C3%A9-march%C3%A9s-financiers/dp/6131530777>

PUBLICATION

PUBLISHED PAPERS

- Contrainte de Crédit et Effet de l'Introduction d'une Option Redondante sur le Prix de l'Action, *Revue des Sciences Juridiques, Economiques et de Gestion de Sousse* (2004).
http://works.bepress.com/cgi/viewcontent.cgi?article=1000&context=khaled_bennour
- Advertising and Entry Deterrence: How the Size of the Market Matters, *International Journal of Business and Economics* (2007).
www.ijbe.org/table%20of%20content/pdf/vol6-3/vol.6-3-02.pdf
- The Value of Rents and the Likelihood of Conflicts, *International Review of Economics* (2009). <http://link.springer.com/article/10.1007%2Fs12232-009-0063-z>

TECHNICAL REPORTS

- Borrowing Constraint and the Effect of Introducing a Redundant Option (with Khaled Amira), 2010. MPRA Paper No. 26440
http://mpra.ub.uni-muenchen.de/26440/1/MPRA_paper_26440.pdf
- On the demand pressure hypothesis in option markets: the case of a redundant option. 2011, MPRA Paper No. 52497
http://mpra.ub.uni-muenchen.de/52497/7/MPRA_paper_52497.pdf

WORKING PAPER

- Rationalizability and the Stability of the Stock Market, 2009.
- Advertising as Barrier to Entry: A Market Share Analysis, 2008.
- Financial Constraints, Asymmetric Information and the Impact of Introducing a Derivative Market, 2005.

PAPERS PRESENTED AT CONFERENCES

- Rationalizability and the Option Contract, presented at the International Conference on Financial Mathematics (Hammamet 1999, Tunisia), Laval University (2002, Canada), and the 12th Workshop on General Equilibrium Theory (2003, Bielefeld, Germany).
- Advertising and Entry Deterrence: How the Size of the Market Matters, presented at the Jan Tinbergen European Peace Science Conference (Amsterdam, Netherlands).