Assistant Professor of Economics
College of Business Administration
King Saud University

Personnel Information

- Born: January 08th, 1974 Tunisia
- Social Status: Married, one children
- Sex: Male
- Nationality: Tunisian
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Current situation

Assistant Professor of Economics: Economics Department, College of Business Administration, King Saud University, Saudi Arabia

Specialization

Econometrics, Quantitative Economics

Education and Degrees

- 2008: PhD in Economics: Tunis El Manar University, Economics and Industrial Management Laboratory, Tunisia Polytechnic School. Tunisia.
- 2002: Master's Degree in Applied Economics, UPEC - Paris-Est Créteil University (ex- Paris 12 University), Economic Theory, Modeling and Applications Laboratory (THEMA) - Paris X Nanterre University, France

Academic Experience

- September 2011-present: Assistant Professor of Economics, College of Business Administration- King Saud University.
- 2010-2011: Assistant Professor of Quantitative Methods, Faculty of Economic Sciences and Management of Nabeul, University of Carthage, Tunisia.
- 2009-2010: Assistant Professor of Quantitative Methods, High Institute of Management of Sousse, Sousse University, Tunisia.

- 2004-2008: Assistant of Quantitative Methods, High Institute of Management of Sousse, Sousse University, Tunisia.

Researcher at Laboratory

- Since 2009: Researcher at Laboratory for Research on Quantitative Development Economics - Tunis El Manar University, Tunisia.
- 2003-2008: Researcher at Economics and Industrial Management Laboratory, Tunisia Polytechnic School.
- 2002-2004: GATE, Group for Economic Analysis, Lumière Lyon II University, France
- 2001-2002: Researcher at Economic Theory, Modeling and Applications Laboratory (THEMA), Paris X Nanterre, France

Teaching

- **Master's degree: -** Econometrics and Mathematical Economics -Banking and Finance - Finance, Management and Marketing- Risk Management

  Course: 1.Financial Econometrics 2. Advanced Econometrics (Macro-Econometrics and Micro-Econometrics) 3. Applied Econometrics 4. Computational statistics 5. Data Analysis 6. Applied Statistics 7. Scientific Research Methods 8. Insurance and Risk Management.
- **Bachelor's degree:** -Applied Statistics -Management -Finance -Commerce -Marketing**.**

  Course: 1. Econometrics 2. Applied Statistics 3. Business Statistics 4. Probability Calculus 5. Data Analysis 7. Mathematical Economics 8. Quantitative Economics 9. Macroeconomic 10. Quantitative Methods for Management. 11. Microeconomic

Conference and Workshop

- First Middle East North Africa Meeting on Financial & Fiscal Policies, Economic Growth, and Integration in MENA Region May 5-6, 2011 – Sousse-TUNISIA
- International Conference on Economics and Finance, İzmir, Turkey, 15-17 April 2011.
- Journée d'Économétrie- Développements Récents de l'Econométrie Appliquée à la Finance, l'Université Paris Ouest – Nanterre, novembre 2010.
- 3ème Conférence Euro-Africaine en Finance et Economie, Maison des Sciences Economiques, Paris 3-4 Juin 2010.
- 5ème Colloque International Finance et Stratégies de Développement, 18-19 Mars 2010 Sousse, Tunisie.
- 5th International Finance Conference IFC 5, 12-14 March 2009 - Hammamet, Tunisia.
- 4ème Colloque International Finance et Stratégies de Développement, 27-28 Mars 2009, Sousse, Tunisie.

- Assessing Development Strategies to Achieve the MDGs in the Arab Region, the World Bank, Development Policy and Analysis Division, Tunisia Polytechnic School, 21-24 January 2008.
- 4th International Finance Conference IFC 4, 15-17 March 2007 - Hammamet, Tunisia.
- Journée d'Économétrie Développements Récents de l'Econométrie Appliquée à la Finance, l'Université Paris Ouest – Nanterre, novembre 2007.
- 2ème Conférence Euro-Africaine en Finance et Economie-CEAFE, 8- 9 juin 2006 - Ecole Polytechnique de Tunisie.
- Journée d'Économétrie Développements Récents de l'Econométrie Appliquée à la Finance, l'Université Paris Ouest – Nanterre, novembre 2006.
- 3rd International Finance Conference, IFC 3, 3-5 March 2005- Hammamet, Tunisia.

Publications, Working paper and Communication

- 2014: Financial Development and Economic Growth in North African Region. with Imen KOUKI. African Development Review. (Forthcoming).
- 2014: Revisiting the shock and volatility transmissions among GCC equities and oil price: A further investigation. Economic Modelling, With Jamal Jouini (Forthcoming)
- 2014: Interdependence between GCC stock market and oil prices and portfolio management strategies under structural breaks. with Ahmed Almohaimeed. African Journal of Business Management. (Under revision).
- 2013 : Volatility transmission and conditional correlation between oil prices, stock market and sector indexes: Empirics for Saudi Stock Market, with Ahmed Almohaimeed. Journal of Applied Finance & Banking, vol. 3, no. 4, 2013, 125-141
- 2012 : The transmission of liquidity shock across international markets, Bankers, Markets & Investors. (Under revision).
- 2011 : Volatility spillover among index sector of international market, with Imen KOUKI and Mahfuzul HAQUE. Journal of Money, Investment and Banking, Issue 22, 2011, 32-45
- 2011: Volatility Spillover Among Islamic and Others Stocks Market: with Jihed Majdaub and Mohamed Ali HOUFI. First Middle East North Africa Meeting on Financial & Fiscal Policies, Economic Growth, and Integration in MENA Region 5-6/05, 2011- Sousse- TUNISIA. (Communication)
- 2011 : The Relationship Between Islamic Bank Efficiency and Stock Market Performance: Evidence from GCC, with Imen KOUKI and Srairi SAMIR, International Conference on Islamic Economics and Finance, Doha 19th - 21th December 2011, Qatar. (Communication)
- 2007 : Monetary information arrivals and intra-day exchange volatility: a comparison of GARCH and EGARCH models, with in Darmoul Mokhtar, working paper, Paris 1-Sorbonne Economic Centre 2007.
- 2005 : Mécanismes de transmission entre marchés financiers: une modélisation GARCH vectoriel. Coédité avec Houfi Mohamed Ali et Kouki Mokhtar (LEGI-EPT). ISC de paris, Cahier Hors-série N° 3, page 137, Mars 2005.
- 2004 : Utilisation d'Eviews : Commende de Base et Applications. Coédité avec Houfi Mohamed Ali. LEG-EPT.

Research on Progress

- Instability in cointegration relationship: Evidence from the Expected Hypothesis of the Term Structure Interest Rate.
- Testing the Expected Hypothesis of the Term Structure Interest Rate with time Varying Term premia.
- Analysis of the links between oil price and GCC stock markets in terms of return and volatility in the multivariate GARCH framework, with Jamel Jouini.
- Instability in cointegration relationship: Evidence from the Expected Hypothesis of the Term Structure Interest Rate.
- Volatility transmission between US stock market and Grain market under structural breaks.

Activity

- Provided training in Applied Econometrics for Graduate Students, Economics Department- College of Business Administration, King Saud University: Analysis of the Endogeneity Problem in Economic Growth: A panel data Cointegration approach.
- Provided training in Applied Econometrics for Graduate Students, Economics Department- College of Business Administration, King Saud University: Volatility transmission modelling using univartiate and multivariate GARCH model.
- Provided training in Applied Econometrics for Graduate Students, Economics Department- College of Business Administration, King Saud University: A panel data analysis using Eviews.
- Provided training in Econometrics and Application with Eviews 7.1 for Graduate Students, Economics Department- College of Business Administration, King Saud University
- Provided training in Structural Equation Modelling using Amos 18 and SPSS 18.0 PHD Students, College of Business Administration, King Saud University
- Provided training in Econometrics and Applied Methods for Classification, Application with Stata 10, Eviews 5.1 and SPSS 16.0 for Assistant Professor and young researchers at the High Institute of Management, Sousse, Tunisia.
- Provided training in Eviews 4.1 for researchers member of Economics and Industrial Management Laboratory, Tunisia Polytechnic School, Tunisia.

Research Interest

- Structural change and instability tests in cointegration relationship
- Banking Efficiency
- Monetary Policy and Regime Switching
- Term Structure of Interest Rates and Money Market
- Volatility transmission, Financial markets integration, Contagion, Financial Crisis
- Real equilibrium exchange rate

Computer skills

General knowledge

- Microsoft Office, Adobe Photoshop, Experience of Access, Advanced Excel, Articulate 13

Econometrics Software: Very Good knowledge and programming

- SAS 9.2, GAUSS 9.0, Eviews 7.0, RATS 7.0, S-Plus 8.0, STATA 11, OxMetrics™ 6.1, SPSS 18.0, Limdep 8.0, Systat 12.0, Jmulti, DEAP.

Systems

- Windows: Broad experience on all the versions