CURRICULUM VITAE

NAME : Mohammed Bouaddi
E-Mail : m.bouaddi@aucegypt.edu

CITIZENSHIP : Canadian

FIELDS OF SPECIALIZATION : Financial Economics, Financial Econometrics, Time Series Econometrics.

EDUCATION

2010 : Ph.D. (Economics), HEC Montreal
2002 : M.Sc. (Financial Economics),UQAM University
1993 : M.A. (Econometrics), Hassan II University, Casablanca, Morocco
1991 : B.A. (Economics), Mohamed V University, Rabat, Morocco

PROFESSIONAL ACTIVITIES

Since 2011 :Assistant Professor, Courses: Statistics for Economists, Introduction to Econometrics, Econometrics, Financial Economics, Mathematics for Economists, Quantitative methods.
Department of Economics,b American University in Cairo

2010-2011 : Lecturer,*International Commerce*, Graduate level, Department of Economics, International affairs department, HEC Montreal

2010-2011: Lecturer, Department of Economics and Politics, Royal Military College, Kingston
Courses: International Economics, Cost-Bebifit Analysis, Public Economics

2004-2011 : Lecturer,
Graduate level:*Time Series Econometrics*, *Macroeconomics,*
Undergraduate level: *Macroeconomic environment*
Lecturer, International Commerce, Undergraduate level,Service de l'enseignement des affaires internationales, HEC Montreal

2000-2002 : Lecturer,
Graduate level:*Financial econometrics foundations, Econometrics,Financial econometrics and application,Macroeconometrics*

1993-1998 : Lecturer,Statistics, econometrics I and mathematics, Center for professional skills and techniques, Rabat Morocco

1993-1998 : Lecturer,*Statistics*,*Economic principles* and *mathematics*, Mohamed V University, Rabat Morocco

1990-1991 : Analyst, *Analysis of Survey data*, Fiduciaire Ait Saïd Ahmed, Rabat Morocco

FELLOWSHIPS

2004 : Ph.D. Scholarship for excellence, Institut de Finance Mathématique de Montréal (IFM2)
2004 : Ph.D. Scholarship for excellence,Centre Interuniversitaire sur le Risque, les Politiques Économiques et l’Emploi (CIRPÉE)
2004 : Ph.D.Scholarship for excellence in doctoral studies,Institut d'économie appliquée, HEC Montreal
2001 : M.A. Scholarship for excellence, Institut de Finance Mathématique de Montréal (IFM2)

PARTNERSHIP with the INDUSTRY (Since 2014)

CIB bank Consultant: The task is to help building a Data Management Strategy and constructing models for risks assessment and measurement.The focus is on both a quantitative and qualitative approaches for Risk. The long-term objective is to migrate from a silo measure of Risk into an integrated quantitative and qualitative approaches using Big Data Analytics.

PUBLICATIONS in REFEREED JOURNALS (Ranking according to Australian ABDCJournalQualityList)

- Kakeu J.J., and Bouaddi M. (2015),Empirical Evidence of News about Future Prospects in the Risk-Pricing of Oil Assets, *Energy Economics*, (Forthcoming) (**A* Journal**).
- Bouaddi, M,Michel Normandin and Denis Larocque(2015). Equity Premia and State-Dependent Risks , *International Review of Economics and Finance*, vol 38. (**A journal**)

- Douch, M., Farooq, O., and Bouaddi, M (2015).Stock price synchronicity and tails of return distribution, *Journal of International Financial Markets, Institutions & Money*, vol 37.(**A journal**)
- Bouaddi, M., and Taamouti, A., (August 2013). Portfolio Selection in a Data-Rich Environment., *Journal of Economic Dynamics & Control*, vol 37.(**A* journal**)
- Rombouts J. V. K., and Bouaddi M. (2009),Mixed Exponential Power Asymmetric Conditional Heteroskedasticity, *Studies in Nonlinear Dynamics & Econometrics*, *Vol* 13.(**A journal**)
- Ahmed, N., Farooq, O., and Bouaddi, M, (2014). Organizational Structure, Ownership Structure and Credit Ratings: Evidence from SMEs, *Corporate Ownership & Control,Vol 11*.(**B journal**)
- Bouaddi, M., and Taamouti, A., (October 2012). Portfolio risk management in a data-rich environment.*Financial Markets and Portfolio Management*, *Vol* 26,4.(**B journal**)
- Farooq, O., Bouaddi, M, and Ahmed, N., (2014). Financial Centers and Portfolio Performance: Evidence from an Emerging Market.*Journal of Applied Business Research,*vol 29.(**C journal**)
- Farooq, O., Bouaddi, M, and Ahmed, N., (2013). “Day of the Week” and its Effect on Stock Market Volatility: Evidence from an Emerging Market.*Journal of Applied Business Research,*vol 29.(**C journal**)

WORKING PAPERS

- Stock price synchronicity and its effect on stock market volatility: Evidence from MENA region, (with Omar Farooq and Neveen Ahmed) (**Revisedandresubmitted to an A journal**).
- Consumption-CAPM under Habit Formation and Reference Level(With Mohamed Douch, Royal Military College of Canada) (**Submittedto an A journal**).
- A Factor-GMM Estimator: Dealing with Weak and Invalid Instruments in a Data Rich Environment). (**To be submittedto an A* journal**).
- On the Unification of Families of Univariate Skew Distributions and Application to Asset Returns.

RESEARCH WORKS IN PROGRESS

- Split Copula models
- Nonlinear Factor Model using the Marginal Distributions of a Large Data Set
- Forecasting using the Marginal Distributions of Many Predictors
- Volatility decomposition in a rich data environment (with Dalia ElEdel)
- Like Father Like Son-The `mis` fortunes of education in Egyptian households (with Samer Atallah)
- A dyanmic conditional correlation model for Euro bond market (with Dalia ElEdel)
- Factor- Models under Regime Switching.
- Causality between Crude and Refined Oil Prices. (With Eric Bahel and Walid Marrouch).
- Consumption Uncertainty and Stock Prices.
- Lecons from Modelling Operational Risk in the Banking System , (with Medhat Hassanein)

PAPER PRESENTATIONS

- Mathematical Finance Days, 2014Annual Meeting Montreal (April, 2014)
- Mathematical Finance Days, 2013 Annual Meeting Montreal (May, 2013)
- Canadian Economics Association (CEA): 2013 Annual Meeting Montreal (June, 2013)
- Midwest Finance Association, 2012 Annual Meeting New Orleans (February, 2012)
- Mathematical Finance Days, 2013 Annual Meeting Montreal (May, 2012)
- Canadian Economics Association (CEA): 2013 Annual Meeting Calgary (June, 2012)
- Canadian Economics Association (CEA): 2011 Annual Meeting Ottawa (May, 2011)
- Mathematical Finance Days, 2011 Annual Meeting Montreal (May, 2011)
- Canadian Economics Association (CEA): 2010 Annual Meeting Quebec (May, 2010)
- Mathematical Finance Days, 2011 Annual Meeting Montreal (May, 2010)
- Center in economics and quantitative analysis: Ph.D Students’ Conference Montreal (Mai, 2010)
- Société Canadienne de Science Économique (SCSE), *Quebec* (Mai 2010)
- HEC of Montreal, Ph.D. Students’ Conference, Montreal University, Quebec (April 2010)
- Canadian Economics Association (CEA): 2009 Annual MeetingToronto (May, 2009)
- Center in economics and quantitative analysis: Ph.D Students’ Conference Montreal (May, 2009)
- HEC of Montreal, Ph.D. Students’ Conference, Montreal University, Quebec (April2009)
- Inter-University Center on Risk, Economic Policies and Employment (CIRPÉE), Ph.D. Students’ Conference, UQAM University, Montreal (November, 2008)
- Canadian Economics Association (CEA)): 2007 Annual MeetingHalifax (June, 2007)
- Inter-University Center on Risk, Economic Policies and Employment (CIRPÉE), Ph.D. Students’ Conference, HEC Montreal (November, 2006)

- Inter-University Center on Risk, Economic Policies and Employment (CIRPÉE), Ph.D. Students' Conference, UQAM University, Montreal (December,2005)
- Inter-University Center on Risk, Economic Policies and Employment (CIRPÉE), Ph.D. Students' Conference, HEC Montreal (November, 2004)
- Association francophone pour le savoir (ACFAS), UQAM University (Mai, 2004)

SOFTWARE: Eviews, Matlab, Rats, Scientific workplace and Microsoft office (Excel…).

CONFERENCE PARTICIPATIONS and PAPERS COMMENTS

- Mathematical Finance Days, 2014Annual Meeting Montreal (April, 2014)
- Mathematical Finance Days, 2013 Annual Meeting Montreal (May, 2013)
- Canadian Economics Association (CEA): 2013 Annual Meeting Montreal (June, 2013)
- Mathematical Finance Days, 2013 Annual Meeting Montreal (May, 2012)
- Canadian Economics Association (CEA): 2013 Annual Meeting Calgary (June, 2012)
- Canadian Economics Association (CEA): 2011 Annual Meeting Ottawa (May, 2011)
- Mathematical Finance Days, 2011 Annual Meeting Montreal (May, 2011)
- Canadian Economics Association (CEA): 2010 Annual Meeting Quebec (May, 2010)
- Mathematical Finance Days, 2011 Annual Meeting Montreal (May, 2010)
- Inter-University Center on Risk, Economic Policies and Employment (CIRPÉE), 9thAnnual Conference - Les Journées du CIRPÉE, *St-Adèle* (October, 2010)
- Société Canadienne de Science Économique (SCSE), *Quebec* (Mai, 2010)
- Inter-University Center on Risk, Economic Policies and Employment (CIRPÉE), 9thAnnual Conference - Les Journées du CIRPÉE, *Val-Morin* (October, 2010)
- Inter-University Center on Risk, Economic Policies and Employment (CIRPÉE), 9thAnnual Conference - Les Journées du CIRPÉE, *Val-Morin* (October, 2009)
- Inter-University Center on Risk, Economic Policies and Employment (CIRPÉE), 6thAnnual Conference - Les Journées du CIRPÉE, *Val-Morin*(September 2006)
- Société Canadienne de Science Économique (SCSE), *Montreal* (Mai, 2006)
- Inter-University Center on Risk, Economic Policies and Employment (CIREQ), *Time Series Conference*, (December, 2006)
- Centre interuniversitaire de recherché en économie quantitative (CIREQ), *Time Series Conference*, (December, 2005)
- Centre interuniversitaire de recherché en économie quantitative (CIREQ), *Time Series Conference*, (November, 2004)

AFFILIATION and Professional Membership

- Royal Econometrics Society.
- Canadian Econometric Study Group.
- Midwest Finance Association (MFA).
- American Economic Association (AEA)
- Canadian Economics Association (CEA)

Languages: English,French, Arabic