

Ben Hamida Hela

*Imam Muhammad bin Saud Islamic University
College of Economics and Administrative Sciences
Department: Financing & Investment*

A. PERSONAL DATA

Full Name: Ben Hamida Hela

Nationality: Tunisian, Tunisia

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B. EDUCATION

- *Ph.D. in Finance*, High Institute of Management, ISG, Tunisia. November 2009.
Ph.D. title: ‘**Ultimate shareholder and firm performance: a comparative analysis between Asian emerging and developing countries**’
- *Master in Finance*, Faculty of Management and Economic Sciences of Tunis, Tunisia, March 2003.
Master dissertation: ‘**Ownership structure, control and firm performance: an empirical essay in the Tunisian context**’
- *Bachelor in Finance*, June 1998. Faculty of Management and Economic Sciences of Tunis, El Manar University, Tunisia.

C. PROFESSIONAL CAREER

Period	Position	Employer
September 2012-present	Assistant Professor - Finance	Imam Muhammed ibn Saud Islamic University, College of Economics and Administrative Sciences, Department of Investment & Financing. Riyadh, Saudi Arabia.
September 2011- September 2012	Assistant Professor - Finance	Department of Finance & Accounting, High Institute of Accounting and Business Administration, ISCAE. Manouba University, Tunisia.
July 2010- September 2011	Assistant Professor - Finance	Department of Finance & Accounting Faculty of Law, Management and Economic Sciences of Sousse, Tunisia
September 2006 - July 2010	Assistant-Finance	Department of Finance & Accounting Faculty of Law, Management and Economic Sciences of Sousse, Tunisia

July 2003 – September 2006	Leaching assistant	Department of Finance High School of Economic Sciences and Business, ESSEC, Tunis, Tunisia.
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D. TEACHING INTERESTS

- Financial Asset Pricing
- Portfolio Theory
- Basic Accounting
- Financial and Risk Management
- Financial Analysis
- Financial Mathematics
- Financial Engineering
- Corporate Governance

E. TEACHING EXPERIENCE

September 2012- present

- Mathematical Finance
- Financial Markets & Portfolio Management
- Financial Analysis
- Principles of Financing and Investment
- Firm Valuation

College of Economics and Administrative Sciences – Imam Muhammed Ibn Saud Islamic University.

- *2011-2012: Corporate Governance, Master, High Institute of Accounting & Business Administration, ISCAE, Manouba University.*
- *2011-2012: Financial Analysis, Master of Accounting, High Institute of Accounting & Business Administration, ISCAE, Manouba University.*
- *2010 – June 2011: Financial Management, Undergraduate, Faculty of Law & Economic Sciences of Sousse, University of Sousse.*
- *October 2009 - January 2010: Portfolio Management, Undergraduate, Faculty of Law & Economic Sciences of Sousse, University of Sousse.*
- *October 2007 - February 2008: Project Management, Undergraduate, Faculty of Law & Economic Sciences of Sousse, University of Sousse.*
- *October 2007 - February 2008: Financial Theory, Undergraduate, Faculty of Law & Economic Sciences of Sousse, University of Sousse.*
- *October 2007 - February 2008: Financial Analysis & Investment, Faculty of Law & Economic Sciences of Sousse, University of Sousse.*
- *October 2007 - February 2008: Principle of Finance (Undergraduate), High School of Economic and Business, ESSEC, Tunis University*
- *October 2006 - February 2007: Finance (Advanced course), Faculty of Management and Economic Sciences of Tunis, Tunis University.*

- *October 2005 - February 2006: Project valuation, Undergraduate, Faculty of Management and Economic Sciences of Tunis, El Manar University*
- *October 2005 - February 2006: Financial Assets Valuation, Undergraduate, Operational Research), Faculty of Management and Economic Sciences of Tunis, El Manar University*
- *October 2005 - February 2006: Financial Assets Valuation, Undergraduate, Operational Research), Faculty of Management and Economic Sciences of Tunis, El Manar University.*

F. RESEARCH INTERESTS & PUBLICATIONS IN INTERNATIONAL REFEREED JOURNALS

F-1: Research interests:

1. Corporate governance
2. Stock market behavior
3. Capital market efficiency
4. Islamic Financial Markets
5. Empirical finance.

F-2: Publications in international refereed journals

- 2015: Co-movement between sharia stocks and sukuk in the GCC markets: A time-frequency analysis *Journal of International Financial Markets, Institutions and Money* 34, pp. 69-79.
- 2015: Global factors driving structural changes in the co-movement between sharia stocks and sukuk in the Gulf Cooperation Council countries *The North American Journal of Economics and Finance*, 31, pp. 311-329.
- 2014: Modelling and forecasting value at risk and expected shortfall for GCC stock markets: Do long memory, structural breaks, asymmetry, and fat-tails matter? *The North American Journal of Economics and Finance* 29, pp. 349-380
- 2014: "Evolving efficiency of the Saudi stock market via Shannon entropy approach: a study on sector based-data", *Afro-Asian Journal of Finance and Accounting* 4(1), pp.112-140.
- 2011: "Hurst Exponent behavior, stock market efficiency and financial liberalization: the Tunisian case", *Economics Bulletin* 31(1), pp. 830-843.
- 2009: 'Ultimate ownership, investor protection and firm valuation: evidence for Asian countries non-financial firms'', *Afro-Asian Journal of Finance and Accounting* 1(3), pp. 199-214.
- 2007 : « Propriété ultime et performance financière : une investigation empirique dans le contexte des pays émergents et développés », *Revue Management Internationale* 11(3), pp. 53-69.

G - PRESENTATIONS IN INTERNATIONAL CONFERENCES

I presented the following papers at the following conferences:

- **2014:** Modelling and Forecasting value at risk and expected shortfall for GCC stock markets. *First GCC conference of Colleges of Business Administration, Riyadh, Saudi Arabia, February, 16, 2014.*

- **2014:** Volatility Forecasting, Value-at-Risk and Expected Shortfall Estimations under Basel II Accord: New Evidence for GCC Shariah Stocks. *Islamic Finance Conference: Building Bridges Across Asia and the Middle East at WIBC Asia 2014, 2nd, 3rd, 4th June 201, Pan Pacific Hotel, Singapore.*
- 2009: «Hurst's exponent behavior, weak form stock market efficiency and financial liberalization: the Tunisian case», 6th Conference on Advances in Financial Applied Economics, Ile Samos, Greece, 3-5 July 2009.
- 2008: «Ultimate ownership, Investor protection and firm performance: evidence for Asian countries non-financial firms », INTERNATIONAL BUSINESS CONFERENCE, SAM 2008, ARLINGTON, VIRGINIA, USA, 3-6 Avril 2008.
- 2007 : «Propriété ultime et performance financière : une investigation empirique dans le contexte des pays émergents et développés », ETHIS AND GOVERNANCE, Conférence internationale de l'Association Française de Finance, Bordeaux, 26, 27 & 28 Juin 2007, France (in french).

H - LANGUAGES

- Arabic : Native
- French : excellent
- English : good

I- SOFTWARE SKILLS

1. Eviews, STATA, SPSS, STATISTICA
2. DataStream, Bank-Scope, Reuters, Bloomberg