# Mansour Alharaib, Ph.D. & Post-Doctoral

Curriculum Vitae

# PERSONAL DETAILS

Address Alfalah District, Riyadh, Saudi Arabia

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# **EDUCATION**

# Post-Doctoral Degree in Finance and Accounting

2019

University of Florida, USA

AACSB Endorsed Academically Qualified/Scholarly Academic in Finance and Accounting

#### Ph.D. in Economics

2013-2018

Southern Illinois University, USA

Ph.D. Dissertation Title: "Stock Market Returns and Volatility: Macroeconomic News Announcements, Interactions, and Market Risk Analysis"

Chair Advisor: Professor Subash Sharma and Co-Advisor Professor AKM Mahbub Morshed

### Quantitative Economics with Specialization in Econometrics

2011-2013

University of Konstanz, Germany

Chair Advisor Professor Dr. Winfried Pohlmeier and Prof. Dr. Ralf Brüggemann

### Master of Science in Economics

2002-2004

Texas A&M University, USA

Chair Advisor Professor Amy Glass

#### English Language Diploma

2001-2002

Arizona State University, USA

#### **BA** in Islamic Economics

1996-2000

Al-Imam Muhammad Bin Saudi Islamic University
With Second Honors in Class

# RESEARCH INTERESTS

Statistics and Econometrics Time Series Analysis Financial Econometrics Data Science and Analytics Risk Analysis

# **WORK EXPERIENCE**

# Vice Dean of Prince Naif Institute for Research and Consulting Services

Al-Imam Muhammad Bin Saud Islamic University

2022-Current

#### Economic Advisor

2020 - 2021

the General Secretariat of the Council of Ministers in the Secretariat of the Council of Economic and Development Affairs

#### Chair of the Research Team

2020-present

project "Evaluation of Non-Profit Institutes and Current Training Programs - Their Programs and Outputs"

Funded by the Human Resources Development Fund (HRDF)

#### Vice Dean for Graduate Studies and Researches

2019-2020

Al-Imam Muhammad Bin Saud Islamic University College of Economics and Administrative Sciences

## Adjunct Professor at The College of Business Administration

2019

Prince Sultan University

Finance Department

# Assistant Professor at The College of Economics and Administrative Sciences

2018-present

Al-Imam Muhammad Bin Saud Islamic University
Economics Department

# Lecturer at The College of Economics and Administrative

2009-2018

Al-Imam Muhammad Bin Saud Islamic University
Economics Department

#### Economic Researcher

2001 2000

Saudi Arabian Monetary Agency (SAMA)

Economic Researchers and Statistics Department

Money and Banking Division

#### Assistant Economic Specialist

2000-2001

Ministry of Commerce

Foreign Affairs Department Islamic and Arabic Relations

# **PUBLICATIONS**

Global Macroeconomic News Announcements and Saudi Stock Market Returns and Volatility: Sectors and Companies Listed Analysis

Global Macroeconomic News Announcements and Stock Market Returns and Volatility
2020

With Professor Subash Sharam and Professor AKM Mahbub Morshed

The Interactions and Volatility Spillovers between Oil Prices and Stock Market Returns

2020

With Professor Subash Sharam and Professor AKM Mahbub Morshed

Global Market Risk Analysis in Stock Markets

2020

With Professor Subash Sharam and Professor AKM Mahbub Morshed

Global Macroeconomic News Announcements and Efficiency in Saudi Stock Market Returns and Volatility 2020

# **RESEARCH GRANTS**

Economic complexity, export diversification and sustainable growth in oilrich countries: the case of Saudi Arabia

2021

Funded by Saudi Central Bank (SAMA)

Simulating Economic Impacts of COVID-19: The Case of Saudi Arabia

Funded by Al-Imam University

2020

Economic Efficiency of water desalination plants and their Environmental Impacts in Saudi Arabia: a DEA-Bootstrapping approach

Funded by Al-Imam University

2020

# CONFERENCE PRESENTATION

Stock Market Returns and Volatility: Macroeconomic News Announcements

July 2019

Western Economic Association International 94th Annual Conference San Francisco

# **MEMBERSHIP**

- American Economic Association
- Econometric Society

- American Statistical Association
- Royal Economic Society
- European Economic Association
- The Society for Financial Econometrics
- Data Science Association
- CFA Institute
- Society of Actuaries

# **TAUGHT COURSES**

- Statistics
- Principles of Macroeconomics
- Macroeconomic Analysis
- Money and Banking
- Mathematical Economics
- Econometrics I
- Econometrics II
- Econometrics for PhD
- Mathematical Economics for PhD

# **COMMITTEE**

- Scientific publications and upgrade position economics department
- Graduate studies in the economics department
- Graduate studies and training at Al-Imam University
- Faculty Hiring in the College of Economics and Administrative Sciences

# TRAINING COURSES

# Using R in Economics

2019

Riyadh Chamber Riyadh

#### **Data Science and Analytics**

2018

American Statistical Association
University of Columbia New York USA

A Primer in the Estimation of Dynamic Macroeconomic Models

2010

Madrid, Spain

#### **DSGE** Models: Methods and Problems

2009

Center for Research in International Economics (CREI, Universitat Pompeu Fabra)
Barcelona, Spain

## **Monetary Economics**

2008

Advanced Topics in Monetary Economics I

Study Centre Gerzensee - Swiss National Bank - Switzerland

### **Monetary Economics**

2008

ZEI Summer School

Bonn University, Germany

Insurance 2008

Principles and Practices of Insurance

Institute of Banking - Riyadh, Saudi Arabia

#### Financial Stability

2007

Measuring Financial System Performance: Strategies and Methods Bank of England and Bank of Korea – Seoul, South Korea

# **SKILLS**

Languages Arabic (mother tongue)

English Spanish German

French (intermediate)

Software Microsoft Office, Eviews, STATA

SAS,R, PYTHON, MATLAB, LATEX,

SQL, C++

# **REFERENCES**

#### Professor Subash Sharma

Economics Department Chair

Southern Illinois University Carbondale

Phone: 618- 453-5082 Email: sharma@siu.edu

#### Professor AKM Mahbub Morshed

Economics Department

Southern Illinois University Carbondale

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