IMAD A. MOOSA
CURRICULUM VITAE

QUALIFICATIONS

- GCE (Advanced Level): Pure Mathematics, Applied Mathematics and Economics, City of Bath Technical College (England), 1972.
- B.A., Economics and Business Studies, University of Sheffield (England), 1975.
- M.A., Economics of Financial Intermediaries, University of Sheffield (England), 1976. Dissertation: *The Demand and Supply of Money Functions: A Theoretical and Empirical Investigation*, September 1976.
- Ph.D., Financial Economics, University of Sheffield (England), 1986. Thesis: *A Study of Kuwait's Monetary Sector*, February 1986.

PROFESSIONAL TRAINING

- "Econometric Modelling", *Claremont Economics Institute*, California, USA, January-February 1982.

- "Exchange Rate Forecasting", *Wharton Econometrics*, Philadelphia, USA, July-August 1983.

- "Bonds, Financial Futures, Swaps and Options", *International Center for Monetary and Banking Studies*, Geneva, September 1986.

- "Exchange and Interest Rate Forecasting", *International Center for Monetary and Banking Studies*, Geneva, September 1989.

ACADEMIC CAREER

Current Position (September 2006-present)

Professor of Finance, Monash University, Melbourne, Australia.

February 2004-January 2006

Professor of Economics and Dean of the College of Business Administration, Gulf University for Science and Technology (GUST), Kuwait (on leave from La Trobe University).

September 2000-September 2006

Professor of Finance and Head, Department of Economics and Finance, La Trobe University, Melbourne, Australia.

January 1998-September 2000

Reader in Economics and Finance, Department of Economics and Finance, La Trobe University, Melbourne, Australia.

January 1996-December 1997

Senior Lecturer in Economics, School of Business, La Trobe University, Melbourne, Australia.

July 1994-December 1995

Lecturer in Economics, School of Economics, La Trobe University, Melbourne, Australia.

October 1991-July 1994

Lecturer in Economics and Finance, Sheffield University Management School, University of Sheffield, U.K.

PROFESSIONAL CAREER

1988-1991

Assistant General Manager (Research and Planning), Kuwait International Investment Company, Kuwait.

1988-1991

Member of the Board of Directors, Kuwait International Management Company (KIMCO), Jersey, Channel Islands.

1988

Economist, Financial Institutions Division, Bureau of Statistics, International Monetary Fund, Washington DC.

1983-1987

Chief Economist, Kuwait International Investment Company, Kuwait.

1981-1983

Economist, Kuwait International Investment Company, Kuwait.

1979-1981

Evaluation and Research Specialist, Center for Evaluation and Measurement, Kuwait University, Kuwait.

1979-1981

Economics and Finance Editor, Al-Watan Newspaper, Kuwait.

1977-1979

Financial Analyst, Project Department, Whinney Murray Al-Masoud & Co., Kuwait.

<u>OTHER POSITIONS, AWARDS, etc</u>

- Honorary Professor, Shihezi University (China)
- Research Fellow, The Economic Research Forum
- Winner of the 2002 Gibran Award for contributions to Economics and Finance
- Ranked number six among the world's 500 most published economists as judged by the number of articles abstracted in the *Journal of Economic Literature* during the period 1994-98.
- Ranked number one (three) among Australia's 25 most published economists as judged by the number of articles abstracted in the *Journal of Economic Literature* during the period 1995-2000 (1988-2000).
- Member of the Editorial Board, *Journal of Economic Research*
- Member of the Editorial Board, *International Journal of Applied Business and Economic Research*
- Member of the Editorial Board, *Journal of Accounting and Finance*
- Associate Editor, *Journal of the Academy of Business Administration*
- Member of the Editorial Board, *International Journal of Banking and Finance*
- Member of the Editorial Board, *Deakin Business Review*
- Member of the Editorial Advisory Board, *Middle Eastern Journal of Finance and Economics*
- Member of the Editorial Board, *International Review of Applied Financial Issues and Economics*
- Member of the Editorial Board, *Economics Research International*
- Member of the Advisory Council of the *Financial Standard* Newspaper
- Highly Distinguished International Scholar, Association for the Advancement of Business and Economic Knowledge
- Economic Advisor to the U.S. Treasury and a member of its Baghdad team (May-June, 2003)
- Economic Advisor, AUSAID
- Economic Advisor, ACCC

- Economic Advisor, Central Bank of Kuwait
- Consultant, Institute of Management and Technical Studies, Kuwait
- Advisor, Ministry of Education, Kuwait
- Consultant, United Nations

ADMINISTRATIVE EXPERIENCE AND COMMITTEE MEMBERSHIP

- Dean of the College of Business (GUST)
- Chair, Academic Appeals Committee (GUST)
- Member of Academic Committee (GUST)
- Head of Department (LTU)
- Head of School (LTU)
- Students Academic Adviser (LTU)
- Member of the Strategic Planning Committee (LTU)
- Member of the MBA Curriculum Committee (LTU)
- Chair of the Finance Curriculum Committee (LTU)
- B.Fin Degree Co-ordinator (LTU)
- Member of the Academic Progress Committee (LTU)
- Postgraduate Co-ordinator (LTU)
- Member of the University Arts-Based Promotions Committee (LTU)
- Deputy Chair of the University Professional Promotions Committee (LTU)
- Member of the Honours Grants Committee (LTU)
- Member of the Faculty Budget and Planning Committee (LTU)
- Member of the Faculty Board (LTU)
- Member of the University Academic Board (LTU)
- Member of the University Finance and Resources Committee (LTU)
- Member of the Proctorial Board (LTU)
- Member of the Associate Professors Promotions Committee (Monash University)

TEACHING EXPERIENCE (VOCATIONAL AND ACADEMIC)

- Economic Analysis for Portfolio Managers
- Investment Analysis
- International Finance
- Investment and Portfolio Management
- Financial Risk Management
- Case Studies in Finance
- Money and Banking
- Applied Econometrics
- Financial Econometrics
- Macroeconomic Analysis
- Introductory Microeconomics
- Introductory Macroeconomics
- International Monetary Economics
- Research Methods
- Risk Management
- Options and Futures Markets
- Financial Markets and Institutions
- Real Estate Investment

PUBLICATIONS (1992- Present, citations in square brackets)

Summary

Publications (books, book chapters and refereed journal papers)	196
Number of Solo Publications	103
Number of Citations	1068
Number of Cited Publications	99
Citations per Publication (Total)	5.4
Citations per Cited Publication	10.9
h Index	17

<u>Books</u>

Moosa, I.A. and Bhatti, R.H., *International Parity Conditions: Theory, Econometric Testing and Empirical Evidence*, London: Macmillan, 1997. [21]

Moosa, I.A., *International Finance: An Analytical Approach*, Sydney: McGraw Hill, 1998 (first edition), 2004 (second edition), 2010 (third edition), 2010 (Chinese edition). [18]

Taylor, J.B., Moosa, I.A. and Cowling, B., *Microeconomics*, Brisbane: Wiley, 2000.

Taylor, J.B., and Moosa, I.A., *Macroeconomics*, Brisbane: Wiley, 2000 (first edition) and 2002 (second edition).

Moosa, I.A., *Exchange Rate Forecasting: Techniques and Applications*, London: Macmillan, 2000. [34]

Moosa, I.A., *Foreign Direct Investment: Theory, Evidence and Practice*, London: Palgarve, 2002. [83]

Moosa, I.A., *International Financial Operations: Arbitrage, Hedging, Speculation, Financing and Investment*, London: Palgrave, 2003. [13]

Moosa, I.A., *Exchange Rate Regimes: Fixed, Flexible or Something in Between?*, London: Palgrave, 2005. [6]

Moosa, I.A., *Structural Time Series Modelling: Applications in Economics and Finance*, Hyderabad: ICFAI University Press, 2006.

Moosa, I.A., *Operational Risk Management*, London: Palgrave, 2007. [4]

Moosa, I.A. and Al-Muraikhi, H., *The Profitability of Trading Rules and Volatility in Emerging Financial Markets*, Hyderabad: ICFAI University Press, 2007.

Moosa, I.A., *Quantification of Operational Risk under Basel II: The Good, Bad and Ugly*, London: Palgrave, 2008. [3]

Moosa, I.A. and Bhatti, R.H., *The Theory and Empirics of Exchange Rates,* Singapore: World Scientific, 2010.

Moosa, I.A., The Myth of Too Big to Fail, London: Palgrave, 2010.

Book Chapters

Moosa, I.A. and Al-Loughani, N.E., The Real Exchange Rate as a Measure of Competitiveness: Empirical Evidence for Some Arab Countries, in M.A. Wadee (ed) The Determinants of Competitiveness of Arab Countries in International Markets (Chapter 8, pp 397-419), Kuwait: Arab Planning Institute, 2001.

Moosa, I.A., The Contribution of Education to Economic Growth: The Experience of Arab Countries, in A. Al-Kawaz (ed) *Enhancing Links Between Education and Labour Markets in Arab Countries* (Chapter 3, pp 27-42), Kuwait: Arab Planning Institute, 2002.

Moosa, I.A., The Business, Economic and Policy Implications of E-Commerce: Lessons for MENA Countries, in I. Lemam (ed) *Challenges and Reforms of Economic Regulation in MENA Countries* (Chapter 5, pp 107-128), Kuwait: Arab Planning Institute and Cairo: American University in Cairo Press, 2003.

Moosa, I.A., The Monetary Aspects of the Reconstruction of Iraq, in A. Al-Kawaz (ed) *Visions into the Status Quo and the Future of the Iraqi Economy* (Chapter 5, pp 235-251), Kuwait: Arab Planning Institute, 2004.

Moosa, I.A., Domestic Saving and the Financing of Arab Economic Development: A Reconsideration of the Feldstein-Horioka Puzzle, in A. Ali (ed) Issues in the Design of Development Policies (Chapter 3, pp 43-58), Kuwait: Arab Planning Institute, 2006.

Al-Abduljader, S. And Moosa, I.A., Exchange-Traded Funds in the Middle East: Opportunities and Challenges in the GCC Countries, in S. Meziani (ed) Exchange-Traded Funds: Conceptual and Practical Approaches, London: Risk Books (Chapter 20, pp 495-520), 2009.

Moosa, I.A., The Effects of the Global Financial Crisis on Arab Countries: The Stock Markets Channel, in Ali, A.A. and Al-Kawaz, A. (eds) *The Effects of the Global Financial Crisis on Arab Countries*, Kuwait: Arab Planning Institute (2009).

Refereed Journal Papers

International Finance

Moosa, I.A., Testing Nonlinearities in Purchasing Power Parity, *Applied Economics Letters*, vol 1 (1994), pp 41-43. [5]

Moosa, I.A., The Monetary Model of Exchange Rates Revisited, *Applied Financial Economics*, vol 4 (1994), pp 279-287. [22]

Moosa, I.A., Testing Proportionality, Symmetry and Exclusiveness in Long Run PPP, *Journal of Economic Studies*, vol 21 (1994), pp 3-21. [21]

Bhatti, R.H. and Moosa, I.A., A New Approach to Testing Ex Ante Purchasing Power Parity, *Applied Economics Letters*, vol 1 (1994) pp 148-151. [7]

Moosa, I.A. and Bhatti, R.H., Testing the Effectiveness of Arbitrage and Speculation Under Flexible Exchange Rates, *Economia Internazionale*, vol 47 (1994), pp 392-408. [4]

Moosa, I.A. and Bhatti, R.H., Are Australian and New Zealand Markets Integrated? Evidence from RIP Tests, *Journal of Economic Integration*, vol 10 (1995), pp 415-433. [8]

Bhatti, R.H. and Moosa, I.A., An Alternative Approach to Testing Uncovered Interest Parity, *Applied Economics Letters*, vol 2 (1995), pp 478-481. [16]

Moosa, I.A., and Bhatti, R.H., Does Purchasing Power Parity Hold Between Japan and Other Asian Countries? *Journal of International Economic Studies*, vol 10 (1996), pp 83-92. [7]

Moosa, I.A. and Bhatti, R.H., Testing Covered Interest Parity Under Fisherian Expectations, *Applied Economics*, vol 28 (1996), pp 71-74. [1]

Moosa, I.A. and Al-Loughani, N.E., Testing the Efficiency of the Foreign Exchange Market when the Base Currency is Pegged to a Basket, *Journal of Financial Studies*, vol 4 (1996), pp 1-23.

Moosa, I.A. and Bhatti, R.H., The European Monetary System and Real Interest Parity: Is There Any Connection? *Swiss Journal of Economics and Statistics*, vol 132 (1996), pp 223-235. [3]

Moosa, I.A. and Bhatti, R.H., Some Evidence on Mean Reversion in Ex Ante Real Interest Rates, *Scottish Journal of Political Economy*, vol 43 (1996), pp 177-191. [19]

Moosa, I.A., Long-Run Exchange Rate Modeling: A Comment, *International Monetary Fund Staff Papers*, vol 43 (1996), pp 452-454.

Moosa, I.A., Testing Proportionality and Symmetry in Purchasing Power Parity Using Dynamic Specifications, *Economic Notes*, vol 25 (1996), pp 85-94.

Moosa, I.A., Why Do Economists Distinguish Between Absolute and Relative PPP?, *Atlantic Economic Journal*, vol 24 (1996), p 178. [2]

Moosa, I.A., An Empirical Investigation into the Causes of Deviations from Covered Interest Parity Across the Tasman, *New Zealand Economic Papers*, vol 30 (1996), pp 39-54. [1]

Moosa, I.A., A Note on Capital Mobility, *Southern Economic Journal*, vol 63 (1996), pp 248-254. [16]

Moosa, I.A. and Bhatti, R.H., Does Europe Have an Integrated Capital Market? Evidence from Real Interest Parity Tests, *Applied Economics Letters*, vol 3 (1996), pp 517-520. [7]

Moosa, I.A. and Bhatti, R.H., Does Real Interest Parity Hold? Empirical Evidence from Asia, *Keio Economic Studies*, vol 33 (1996), pp 63-70.

Moosa, I.A. and Bhatti, R.H., Are Pacific Markets Integrated? A Case Study of Australia, New Zealand and Japan, *Journal of International Economic Studies*, vol 11 (1997), pp 93-107.

Moosa, I.A., and Bhatti, R.H., Are Asian Markets Integrated? Evidence for Six Countries vis-a-vis Japan, *International Economic Journal*, vol 11 (1997), pp 51-67. [9]

Moosa, I.A., Hedging and Arbitrage When the Base Currency is Pegged to a Basket, *Arab Journal of Administrative Sciences*, vol 4 (1997), pp 331-353.

Moosa, I.A. and Al-Loughani, N.E., An Empirical Investigation into the Causes of Deviations from Covered Interest Parity When the Domestic Currency is Pegged to a Basket, *Journal of Financial Studies*, vol 4 (1997), pp 1-16.

Moosa, I.A. and Bhatti, R.H., Does Speculation Play any Role in Determining the Forward Exchange Rate?, *Applied Financial Economics*, vol 7 (1997), pp 611-617. [1]

Moosa, I.A., On the Specification of the PPP Hypothesis, *Economia Internazionale*, vol 51 (1998), pp 383-400. [1]

Moosa, I.A. and Bhatti, R.H., Some Popular Misconceptions about the Theory and Empirical Testing of Purchasing Power Parity, *Journal of International Economic Studies*, vol 13 (1999), pp 147-161. [1]

Moosa, I.A. and Al-Loughani, N.E., Testing Purchasing Power Parity when the Base Currency is Pegged to a Basket, *Accounting Research Journal*, vol 12 (1999), pp 200-211.

Moosa, I.A., A Structural Time Series Test of the Monetary Model of Exchange Rates under the German Hyperinflation, *Journal of International Financial Markets, Institutions and Money*, vol 10 (2000), pp 213-223. [9]

Moosa, I.A. and Korczak, M., The Role of Fundamentalists and Technicians in Exchange Rate Determination, *Economia Internazionale*, vol 53 (2000), pp 97-106. [7]

Moosa, I.A. and Pereira, R., Pitfalls in Measuring and Quoting Bilateral Exchange Rates, *Accounting Research Journal*, vol 13 (2000), pp 106-111.

Moosa, I.A. and Pereira, R., On Misquoting Bilateral Exchange Rates, *Atlantic Economic Journal*, vol 28 (2000), p 266.

Al-Loughani, N.E. and Moosa, I.A., Covered Interest Parity and the Relative Effectiveness of Forward and Money Market Hedging, *Applied Economics Letters*, vol 7 (2000), pp 673-675.

Moosa, I.A. and Pereira, R., Exchange Rate Confusion: How the Aussie Dollar Really Shapes up, *Journal of Banking and Financial Services*, vol 114 (2000), pp 32-33.

Moosa, I.A. and Al-Loughani, N.E., An Exchange Rate Forecasting Model when the Underlying Currency is Pegged to a Basket, *Economia Internazionale*, vol 53 (2000), pp 537-550. [1]

Moosa, I.A., The Classical Gold Standard: A Miracle or a Myth? *Journal of International Economic Studies*, vol 15 (2001), pp 131-142.

Moosa, I.A., Direct and Cross Forward Hedging of Transaction Exposure to Foreign Exchange Risk, *Journal of International Economic Studies*, vol 15 (2001), pp 143-152.

Moosa, I.A., Triangular Arbitrage in the Spot and Forward Foreign Exchange Markets, *Quantitative Finance*, vol 1 (2001), pp 387-390. [9]

Moosa, I.A., Modelling and Forecasting the KD Exchange Rates, *Middle East Business and Economics Review*, vol 13 (2001), pp 39-49. [1]

Moosa, I.A., A Test of the Post Keynesian Hypothesis on Expectation Formation in the Foreign Exchange Market, *Journal of Post Keynesian Economics*, vol 24 (2002), pp 443-457. [10]

Moosa, I.A., The Implications of Covered Interest Parity for Short-Term Financing: Testing Some Underlying Hypotheses, *Journal of Accounting and Finance*, vol 1 (2002), pp 23-28.

Moosa, I.A., A Test of the News Model of Exchange Rates, *Weltwirtschaftliches Archiv*, vol 138 (2002), pp 694-710. [5]

Moosa, I.A., Exchange Rates and Fundamentals: A Microeconomic Approach, *Economia Internazionale*, vol 55 (2002), pp 551-571. [6]

Moosa, I.A. and Al-Loughani, N.E., The Role of Fundamentalists and Technicians in the Foreign Exchange Market when the Base Currency is Pegged to a Basket, *Applied Financial Economics*, vol 13 (2003), pp 79-84.

McDonald, B. and Moosa, I.A., Risk Sharing Arrangements and Currency Collars as an Alternative to Financial Hedging of Foreign Exchange Risk, *Journal of Accounting and Finance*, vol 2 (2003), pp 69-79.

Moosa, I.A. and Shamsuddin, A., Heterogeneity of Traders as a Source of Exchange Rate Volatility: Some Simulation Results Based on a Descriptive Model, *Journal of Financial Studies*, vol 11 (2003), pp 43-69.

Moosa, I.A., The Effectiveness of Cross-Currency Hedging, *Finance Letters*, vol 2 (2004), pp 32-37.

Moosa, I.A. and Shamsuddin, A., Expectation Formation Mechanisms, Profitability of Foreign Exchange Trading and Exchange Rate Volatility, *Applied Economics*, vol 36 (2004), pp 1599-1606. [6]

Moosa, I.A., Is There a Need for Hedging Exposure to Foreign Exchange Risk?, *Applied Financial Economics*, vol 14 (2004), pp 279-283. [4]

Moosa, I.A., Hedging Exposure to Foreign Exchange Risk in the Presence of Rudimentary Financial Markets, *Scientific Journal of Administrative Development*, vol 2 (2004), pp 76-92.

Moosa, I.A., The Effectiveness of Cross-Currency Hedging, *Finance Letters*, vol 2 (2004), pp 32-37.

Moosa, I.A., An Empirical Examination of the Post Keynesian View of Forward Exchange Rates, *Journal of Post Keynesian Economics*, vol 26 (2004), pp 395-418. [4]

Lien, D. and Moosa, I.A., A Bargaining Approach to Currency Collars, *Research in International Business and Finance*, vol 18 (2004), pp 229-236.

Moosa, I.A., Is Covered Interest Parity an Arbitrage or a Hedging Condition?, *Economia Internazionale*, vol 57 (2004), pp 189-194. [1]

Moosa, I.A., What is Wrong with Market-Based Forecasting? *International Journal of Business and Economics*, vol 3 (2004), pp 107-121. [2]

Moosa, I.A., McDonald, B., Operational Hedging as an Alternative to Financial Hedging in the Absence of Sophisticated Financial Markets, *Economia Internazionale*, vol 58 (2005), pp 241-254.

Moosa, I.A., Cross-Currency Hedging as an Alternative to Forward and Money Market Hedging in an Emerging Financial Market, *International Economics and Finance Journal* , vol 1 (2006), 95-105.

Moosa, I.A. and Bhatti, R.H., The Effect of the Nominal Exchange Rate Regime on Real Exchange Rate Variability, *Economia Internazionale*, vol 59 (2006), pp 355-381.

Moosa, I.A., On the Notion of Forecasting Accuracy as Applied to Financial Decision Rules Involving Exchange Rates, Forecasting Letters, vol 1 (2006), pp 5-9.

Moosa, I.A., Neoclassical versus Post Keynesian Models of Exchange Rate Determination: A Comparison Based on Non-Nested Model Selection Tests and Predictive Accuracy, *Journal of Post Keynesian Economics*, vol 30 (Winter 2007-8), pp 169-185. [3]

Moosa, I.A., A Hybrid Operational Technique for Hedging Transaction Exposure to Foreign Exchange Risk, *Economia Internazionale*, vol 60 (2007), pp 517-540.

Moosa, I.A., Forecasting the Yuan/Dollar Exchange Rate under the New Chinese Exchange Rate Regime, *International Journal of Business and Economics*, vol 7 (2008), pp 23-35.

Moosa, I.A., Risk and Return in Carry Trade, *Journal of Financial Transformation*, vol 22 (2008), pp 8-13. [1]

Moosa, I.A., Naughton, A. and Li, L. Exchange Rate Regime Verification: Has China Actually Moved from a Dollar Peg to a Basket Peg, *Economia Internazionale*, vol 62 (February 2009), pp 41-67.

Moosa, I.A. and Al-Deehani, T., The Myth of International Diversification, *Economia Internazionale*, vol 62 (August 2009).

Moosa, I.A., Hedging Transaction Exposure to Foreign Exchange Risk by Using Risk Sharing Arrangements and Currency Collars, *International Review of Applied Financial Issues and Economics*, vol 1 (2009), pp 107-129.

Moosa, I.A., The Profitability of Carry Trade, *Economia Internazionale* (forthcoming).

Moosa, I.A., The Profitability of Interest Arbitrage when the Base Currency is Pegged to a Basket, *Review of Quantitative Finance and Accounting*, (forthcoming).

Finance (Financial Markets and Banking)

Moosa, I.A. and Al-Loughani, N.E, Unbiasedness and Time-Varying Risk Premia in the Crude Oil Futures Market, *Energy Economics*, vol 16 (1994), pp 99-105. [43]

Moosa, I.A. and Al-Loughani, N.E., Cross Sectional Efficiency in the Crude Oil Market, *OPEC Review*, vol 18 (1994), pp 445-454.

Moosa, I.A. and Al-Loughani, N.E., The Effectiveness of Arbitrage and Speculation in the Crude Oil Futures Market, *Journal of Futures Markets*, vol 15 (1995), pp 167-186. [15]

Moosa, I.A. and Al-Loughani, N.E., Testing the Price-Volume Relation in Emerging Asian Stock Markets, *Journal of Asian Economics*, vol 6 (1995), pp 407-422.

Al-Loughani, N.E. and Moosa, I.A., Bank Window Dressing When the Government is a Shareholder, in J. Doukas and L. Lang (eds) *Research in International Business and Finance*, vol 12 (1995), pp 43-59.

Moosa, I.A. and Al-Loughani, N.E., The Effect of Deposit Variability on the Portfolio Behavior of Commercial Banks in an Emerging Financial Market, in J. Doukas and L. Lang (eds) *Research in International Business and Finance*, Supplement 1 (1996), pp 199-212.

Silvapulle, P. and Moosa, I.A., The Relationship Between the Spot and Futures Prices: Evidence from the Crude Oil Market, *Journal of Futures Markets*, vol. 19 (1999), pp 175-193. [57]

Moosa, I.A., On the Inconsistency Between Cointegration and Cross-Sectional Efficiency, *Atlantic Economic Journal*, vol. 27 (1999), p 233. [1]

Moosa, I.A. and Al-Loughani, N.E., Measuring Value at Risk in Equity Positions, *Arab Journal of Administrative Sciences*, vol 6, No 2 (1999), pp 333-356.

Al-Loughani, N.E. and Moosa, I.A., Testing the Efficiency of an Emerging Market Using Trading Rules: The Case of Kuwait, *Journal of Arabian Gulf and Peninsula Studies*, vol 24 (1999), pp 219-237.

Moosa, I.A. and Korczak, M., Is the Price-Volume Relationship Symmetric in the Futures Markets?, *Journal of Financial Studies*, vol 7 (2000) pp 1-15. [7]

Moosa, I.A. and Silvapulle, P., The Price-Volume Relationship in the Crude Oil Futures Market: Some Results Based on Linear and Nonlinear Causality Testing, *International Review of Economics and Finance*, vol 9 (2000), pp 11-30. [13]

Moosa, I.A., Arbitrage, Hedging, Speculation and the Pricing of Crude Oil Futures Contracts, *Keio Economic Studies*, vol 37 (2000), pp 53-61.

Moosa, I.A. and Bollen, B., Is There a Maturity Effect in the Price of the S&P 500 Futures Contract?, *Applied Economics Letters*, vol 8 (2001), pp 693-695. [7]

Moosa, I.A., Is Hedging a Speculative Activity?, *Atlantic Economic Journal*, vol. 29 (2001), p 240. [2]

Moosa, I.A. and Bollen, B., A Benchmark for Measuring Bias in Estimated Daily Value at Risk, *International Review of Financial Analysis*, vol 11 (2002), pp 85-100. [5]

Moosa, I.A., Price Discovery and Risk Transfer in the Crude Oil Futures Market: Some Structural Time Series Evidence, *Economic Notes*, vol 31 (2002), pp 153-163. [7]

Lenten, L.J.A. and Moosa, I.A., The Cyclical Behaviour of Nominal and Real Stock Prices: Evidence from Japan, *Journal of International Economic Studies*, vol 17 (2003), pp 59-70.

Moosa, I.A. The Sensitivity of the Optimal Hedge Ratio to Model Specification, *Finance Letters*, vol 1 (2003), pp 15-20. [24]

Moosa, I.A. and Knight, J.J., Firm Characteristics and Value at Risk Analysis: A Survey of Australian Shareholding Companies, *Accounting Research Journal*, vol 16 (2003), pp 48-57.

Moosa, I.A., Silvapulle, P. and Silvapulle, M., Testing for Temporal Asymmetry in the Price-Volume Relationship, *Bulletin of Economic Research*, vol 55 (2003) pp 373-389. [9]

Moosa, I.A and Bollen, B., A Reconsideration of the Volume-Volatility Relationship, *Asia-Pacific Journal of Economics and Business*, vol 7 (2003), pp 78-88.

Al-Saad, K. and Moosa, I.A., Seasonality in Stock Returns: Evidence from an Emerging Market, *Applied Financial Economics*, vol 15 (2005), pp 63-71. [13]

Moosa, I.A. and Cardak, B.A., The Determinants of Foreign Direct Investment: An Extreme Bounds Analysis, *Journal of Multinational Financial Management*, vol 16 (2006), 199-211. [14]

Moosa, I.A., Exchange Rate Expectation Formation in the Foreign Exchange Market when the Base Currency is Pegged to a Basket, *Middle East Business and Economic Review*, vol 18 (2006), pp 48-58.

Al-Deehani, T. and Moosa, I.A., Volatility Spillover in Regional Emerging Stock Markets: A Structural Time Series Approach, *Emerging Markets Finance and Trade*, vol 42 (2006), pp78-89. [1]

Moosa, I.A. and Al-Abduljader, S. Is the Price-Volume Relation Asymmetric? Cross Sectional Evidence from an Emerging Stock Market, *Investment Management and Financial Innovation*, vol 3 (2006), pp 80-90.

Moosa, I.A. and Al-Deehani, T., Interdependence of Regional Emerging Stock Markets: The Experience of Three GCC Countries, *International Journal of Economic Research*, vol 3 (2006), pp 71-82.

Moosa, I.A. The Vanishing January Effect, *International Research Journal of Finance and Economics*, Issue 7 (2007), 92-103. [1]

Moosa, I.A., Misconceptions about Operational Risk, *Journal of Operational Risk*, vol 1 (Winter, 2007), pp 97-104. [4]

Ripple, R. and Moosa, I.A., Hedging Effectiveness and Futures Contract Maturity: The Case of NYMEX Crude Oil Futures, *Applied Financial Economics*, vol 17 (2007), pp 683-689. [4]

Hoque, H., Silvapulle, P. and Moosa, I.A., A Threshold Cointegration Approach to the Stock-Price Inflation Puzzle, *International Journal of Economic Perspectives*, vol 1 (2007), pp 83-101.

Moosa, I.A., Operational Risk: A Survey, *Financial Markets, Institutions and Instruments*, vol 16 (2007), pp 167-200. [11]

Moosa, I.A., The Rise and Rise of Operational Risk, *Management Online Review* , November (2007), pp 1-11.

Moosa, I.A., Choi, J.S. and Choe, C., The Role of Technicians and Fundamentalists in the Korean Stock Market, *Journal of Accounting and Finance*, vol 6 (2007), pp 89-98.

Moosa, I.A. and Al-Deehani, T., On the Problem of Identifying the Appropriate Price Variable to Study the Price-Volume Relation, *International Business Research*, vol 1 (2008), pp 61-71.

Al-Muraikhi, H. and Moosa, I.A., The Role of Technicians and Fundamentalists in Emerging Financial Markets: A Case Study of Kuwait, *International Research Journal of Finance and Economics*, Issue 13, (2008), pp-77-83..

Al-Saad, K. and Moosa, Asymmetry in the Price-Volume Relation: Evidence Based on Individual Company Stocks Traded in an Emerging Market, *Applied Financial Economics Letters*, vol 4 (2008), pp 151-155. [1]

Moosa, I.A., Shelter from the Subprime Financial Crisis, *Monash Business Review* , vol 4 (2008), pp 31-33.

Moosa, I.A., A Critique of the Advanced Measurement Approach to Regulatory Capital against Operational Risk, *Journal of Banking Regulation*, vol 9 (2008), pp 151-164. [3]

Maharaj, E.A, Moosa, I.A., Dark, J. and Silvapulle, P., Wavelet Estimation of Asymmetric Hedge Ratios: Does Econometric Sophistication Boost Hedging Effectiveness? *International Journal of Business and Economics*, vol 7 (2008), pp 213-230.

Moosa, I.A., The Determinants of Foreign Direct Investment in MENA Countries: An Extreme Bounds Analysis, *Applied Economics Letters*, vol 16 (2009), pp 1559-1563. [5]

Moosa, I.A. and Li, L., Modelling the Behaviour of Technicians and Fundamentalists in the Chinese Stock Market, *International Journal of Banking and Finance*, vol 6 (2009), pp 1-36.

Ripple, R.D. and Moosa, I.A., The Effect of Maturity, Trading Volume and Open Interest on Crude Oil Futures Price Range-Based Volatility, *Global Finance Journal*, vol 20 (2009), pp 209-219. [1]

Moosa, I.A., Stock Market Contagion in the Early Stages of the Global Financial Crisis: The Experience of the GCC Countries, *International Journal of Banking and Finance,* vol 7 (2010), pp 21-37.

Moosa, I.A. and Al-Abduljader, S. A Test of the News Model of Stock Price Determination in an Emerging Market: The Case of Kuwait, *Applied Financial Economics*, vol 20 (2010), pp 397-405.

Moosa, I.A., Basel II as a Casualty of the Global Financial Crisis, *Journal of Banking Regulation*, vol 11 (2010), pp 95-114.

Moosa, I.A., Some Pedagogical Pitfalls in the Definitions of Arbitrage, Hedging and Speculation, *Banking and Finance Review*, vol 2 (2010).

Moosa, I.A., Does Climatic Seasonality Produce Seasonality in Stock Returns? Evidence from an Emerging Stock Market, *Journal of Applied Business and Economics*, vol 11 (2010), pp120-128.

<u>Macroeconomics/Monetary Economics</u>

Moosa, I.A., The Demand for International Reserves by OPEC Countries: Some Empirical Estimates, *OPEC Review*, vol 16 (1992), pp 441-453. [1]

Moosa, I.A., The Demand for Money in India: A Cointegration Approach, *Indian Economic Journal*, vol 40 (1992), pp 101-115

Moosa, I.A., Money, Output and Prices in India: Some Empirical Tests, *Indian Journal of Economics* , vol 73, (1993), pp 439-461.

Moosa, I.A., Can OPEC Cause Inflation and Recession?, *Energy Policy*, vol 21 (1993), pp 1145-1154. [2]

Al-Loughani, N.E. and Moosa, I.A., The Demand for Domestic and Foreign Currency Deposits in a Small Open Economy: The Case of Kuwait, *Savings and Development*, vol 17 (1993), pp 169-182. [2]

Moosa, I.A., On the Specification of the Demand for Money Function, *Atlantic Economic Journal*, vol 23 (1995), p 77.

Moosa, I.A., Testing for Nonlinearities in the Indian Demand for Money, *Asian Economic Review*, vol 37 (1995), pp 36-45.

Moosa, I.A., Seasonality, the Banking Habit and the Demand for Currency in a Developing Economy: The Case of India, *Savings and Development*, vol 19 (1995), pp 333-340.

Moosa, I.A., On the Specification of the Australian Consumption Function, *Australian Economic Papers*, vol 34 (1995), pp 263-276. [6]

Baxter, J.L. and Moosa, I.A., The Consumption Function: A Basic Needs Hypothesis, *Journal of Economic Behavior and Organization*, vol 31 (1996), pp 85-100.

Moosa, I.A., The Cyclical Relationship Between Exports and Output in the U.K.:1885-1993, *De Economist*, vol 44 (1996), pp 1-13. [2]

Al-Loughani, N.E. and Moosa, I.A., A Test of the Money Multiplier Model for a Small Open Economy: The Case of Kuwait, *Savings and Development*, vol 20 (1996), pp 315-326. [2]

Moosa, I.A., Does the Chinese Official CPI Underestimate Inflation?, *Applied Economics Letters*, vol 4 (1997), pp 301-304.

Moosa, I.A., A Cross-Country Comparison of Okun's Coefficient, *Journal of Comparative Economics*, vol 24 (1997), pp 335-356. [90]

Moosa, I.A., Testing the Long-Run Neutrality of Money in a Developing Economy: The Case of India, *Journal of Development Economics*, vol 53 (1997), pp 139-155.

Moosa, I.A., Resolving the Feldstein-Horioka Puzzle, *Economia Internazionale*, vol 50 (1997), pp 437-458. [9]

Moosa, I.A., On the Costs of Inflation and Unemployment, *Journal of Post Keynesian Economics*, vol 19 (1997), pp 651-666. [8]

Moosa, I.A., Is There a Stylized Fact about the Behavior of Prices? *Atlantic Economic Journal*, vol 25 (1997), p 325.

Moosa, I.A., Are Commodity Prices a Leading Indicator of Inflation? *Journal of Policy Modeling*, vol 20 (1998), pp 201-212. [4]

Moosa, I.A., The Cyclical Behavior of Real Wages: Evidence from Post-War Japanese Data, *Japan and the World Economy*, vol 10 (1998), pp 85-90.

Moosa, I.A. and Kennedy, P., Modelling Seasonality in the Australian Consumption Function, *Australian Economic Papers*, vol 37 (1998), pp 88-102.

Moosa, I.A. An Investigation into the Cyclical Behaviour of Output, Money Stock, Prices and Interest Rates, *Applied Economics Letters*, 5 (1998), pp 235-238. [8]

Moosa, I.A. and Al-Loughani, N.E., International Structural Time Series Evidence on the Cyclical Behaviour of Prices, *Swiss Journal of Economics and Statistics*, vol 134 (1998), pp 5-19

Moosa, I.A. and Choe, C., Is the Korean Economy Export Driven? *Economic Modelling*, vol 15 (1998), pp 237-255. [2]

Allitt, C.J. and Moosa, I.A., Consumption Patterns as a Measure of Capital Mobility: Evidence from Some APEC Countries, *Applied Economics*, vol 30 (1998), pp 885-891. [5]

Moosa, I.A., A Test of the P-Star Model, *Applied Economics Letters*, vol 5 (1998), pp 441-443. [2]

Moosa, I.A., A Composite Leading Indicator of Australian Inflation, *Applied Economics Letters*, vol 5 (1998), pp 711-713.

Choe, C. and Moosa, I.A., Financial System and Economic Growth: The Korean Experience, *World Development*, vol 27 (1999), pp 1069-1082. [44]

Lenten, L. and Moosa, I.A., Some Evidence on the Countercyclicality of the Trade Balance, *Applied Economics Letters*, vol 6 (1999), pp 359-360.

Moosa, I.A., Is the Export Led Growth Hypothesis Valid for Australia?, *Applied Economics*, vol 31 (1999), pp 903-906. [12]

Moosa, I.A. and Kwiecien, J., The Nominal Interest Rate as a Predictor of Inflation: A Re-examination of the Underlying Model, *Applied Financial Economics*, vol 9 (1999), pp 337-341. [4]

Moosa, I.A., On the Cyclical Behaviour of Prices, *Economic Issues*, vol 4 (1999), pp 107-122.

Moosa, I.A., Cyclical Output, Cyclical Unemployment and Okun's Coefficient: A Structural Time Series Approach, *International Review of Economics and Finance*, vol 8 (1999), pp 293-304. [13]

Moosa, I.A., Testing the Currency Substitution Model Under the German Hyperinflation, *Journal of Economics*, vol 70 (1999), pp 61-78. [9]

Moosa, I.A., Some Evidence on the Cyclical Behaviour of Prices in the Chinese Economy, *Asian Economic Journal*, vol 13 (1999), pp 419-433.

Moosa, I.A., The Cyclical Behaviour of Prices in the U.K.: Some Structural Time Series Evidence, *Empirical Economics*, vol 25 (2000), pp 261-278.

Moosa, I.A., Silvapulle, P. and Silvapulle, M., Is the Interest Rate-Inflation Relationship Asymmetric? *Journal of Economic Research*, vol 6 (2001), pp 1-16.

Moosa, I.A. and Kwiecien, J., Cross-Country Evidence on the Ability of the Nominal Interest Rate to Predict Inflation, *Japanese Economic Review*, vol 53 (2002), pp 478-495. [2]

Moosa, I.A., The Effects of Foreign Direct Investment, *Journal of Management Awareness*, vol 6 (2003), pp 1-14. [2]

Silvapulle, P., Moosa, I.A. and Silvapulle, M.J., Asymmetry in Okun's Law, *Canadian Journal of Economics*, vol 37 (2004), pp 1-10. [30]

Moosa, I.A., Some Robust Evidence on the Cyclical Behaviour of Real Wages, *Journal of International Economic Research*, vol 1 (2004), pp 1-10.

Moosa, I.A., Exchange Rate Regime Choice under Hyperinflationary Conditions in a Post-War Situation: The Case of Iraq, *Economia Internazionale*, vol 57 (2004), pp 495-510.

Moosa, I.A., Assessing the Indirect Tools of Monetary Policy in Arab Countries, AIP Occasional Papers, No 16, Kuwait: Arab Planning Institute, 2005.

Moosa, I.A., Economic Growth and Unemployment in Arab Countries: Is Okun's Law Valid, *Journal of Development and Economic Policies*, vol 10 (2008), pp 7-24.

<u>Energy Economics</u>

Moosa, I.A. and Al-Loughani, N.E., Some Time Series Properties of Japanese Oil Imports, *Journal of International Economic Studies*, vol 8 (1994), pp 109-122. [3]

Moosa, I.A., Deterministic and Stochastic Seasonality in the Oil Imports of the Group of Seven Countries, *OPEC Review*, vol 19 (1995), pp 181-201.

Moosa, I.A., Modeling Japanese Oil Imports: A Seasonal Cointegration Approach, *Japan and the World Economy*, vol 8 (1996), pp 279-290. [1]

Moosa, I.A., Is the Demand for Oil Cyclical? Some Evidence from the Kalman Filter Approach, *OPEC Review*, vol 20 (1996), pp 195-203.

Moosa, I.A., The Effect of Cyclical and Seasonal Variation in Industrial Production on Oil Imports: A Structural Time Series Study of the Japanese Case, *Hitotsubashi Journal of Economics*, vol 37 (1996), pp 173-187.

Choe, C. and Moosa, I.A., Demand for Oil by Developing Countries, *OPEC Review*, vol 21 (1997), pp 295-307.

Moosa, I.A., Long-Run and Short-Run Demand for Oil by Developing Countries: An Empirical Analysis, *OPEC Review*, vol 22 (1998), pp 1-12. [7]

Choe, C. and Moosa, I.A., A Dynamic Forecasting Model of Oil Demand by Developing Countries, *Journal of Energy and Development*, vol 23 (1998), pp 195-206.

Moosa, I.A., Cyclical Asymmetry in Energy Consumption and Intensity: The Japanese Experience, *OPEC Review*, vol 24 (2000), pp 53-59. [1]

Moosa, I.A., Some Empirical Evidence on the Cyclical Behavior of Oil Consumption, *Journal of Energy and Development*, vol 27 (2001), pp 1-14.

Econometric Methods and Applied Econometrics

Choe, C. and Moosa, I.A., Modelling Addictive Consumption: Some Theoretical and Econometric Issues, *Applied Economics Letters*, vol 6 (1999), pp 143-146.

Lenten, L. and Moosa, I.A., Modelling the Trend and Seasonality in the Consumption of Alcoholic Beverages in the United Kingdom, *Applied Economics*, vol 31 (1999), pp 795-804. [4]

Moosa, I.A. and Lenten, L., In Defence of Model-Based Seasonal Adjustment: An Illustration Using Australian Data, *Australian Economic Papers*, vol 39 (2000), pp 372-392. [4]

Moosa, I.A. and Ripple, R., The Effect of Seasonal Adjustment on the Accuracy of Forecasting U.S. West Coast Oil Imports, *Journal of Economic Research*, vol 5 (2000), pp 149-172.

Moosa, I.A. and Kim, J.H., Forecasting the Real Exchange Rate as a Defined Variable, *Journal of Economic Research*, vol 6 (2001), pp 13-38.

Kim, J.H. and Moosa, I.A., Seasonal Behaviour of Monthly International Tourist Flows: Specification and Implications for Forecasting Models, *Tourism Economics*, vol 7 (2001), pp 381-396. [17]

Fraser, I. and Moosa, I.A., Demand Estimation in the Presence of Stochastic Trends: The Case of Meat Demand in the United Kingdom, *American Journal of Agricultural Economics*, vol 84 (2002), pp 83-89. [20]

Moosa, I.A. and Baxter, J.L., Modelling the Trend and Seasonals within an AIDS Model of the Demand for Alcoholic Beverages in the United Kingdom, *Journal of Applied Econometrics*, vol 17 (2002), pp 95-106.

Lenten, L. and Moosa, I.A., An Empirical Investigation into Long-Term Climate Change in Australia, *Environmental Modelling and Software*, vol 18 (2003), pp 59-70. [8]

Moosa, I.A. and Kim, J.H., Direct and Indirect Forecasting of the Money Multiplier and Velocity of Circulation in the United Kingdom, *International Economic Journal*, vol 18 (2004), pp 103-118.

Moosa, I.A. and Kim, J.H., Predicting the Money Multiplier and Velocity of Circulation in the U.S. Economy: Direct versus Indirect Forecasting Methods, *Asian-African Journal of Economics and Econometrics*, vol 4 (2004), pp 13-34.

Moosa, I.A. and Smith, L., Economic Development Indicators as Determinants of Medal Winning at the Sydney Olympics: An Extreme Bounds Analysis, *Australian Economic Papers*, vol 43 (2004), pp 288-301. [14]

Moosa, I.A. and Kim, J.H., Forecasting the Velocity of Circulation in the Japanese Economy, *Hitotsubashi Journal of Economics*, vol 45 (2004), pp 1-14.

Kim, J.H. and Moosa, I.A., Forecasting International Tourist Flows to Australia: A Comparison Between Direct and Indirect Methods, *Tourism Management*, vol 26 (2005), pp 69-78. [17]

Moosa, I.A. and Lenten, L., The Effect of Seasonal Adjustment on Forecasting Accuracy, *International Journal of Applied Business and Economic Research*, vol 6 (2008), pp 63-83.

History of Economic Thought

Moosa, I.A. and Tawadros, G., The Monetary Model of Exchange Rates in the History of Economic Thought, *History of Economics Review*, vol 29 (1999), pp 70-80.

Moosa, I.A., Misinterpreting Gustav Cassel: Origins and Implications for the Contemporary Literature, *History of Economics Review*, vol 30 (2000), pp 41-55. [4]

<u>Book Reviews</u>

Moosa, I.A., *Tigers in Trouble: Financial Governance, Liberalisation and Crises in East Asia*, edited by K.S. Jomo, *Economic Record*, vol 75 (1999), pp 428-429.

Moosa, I.A., *Southeast Asia's Economic Crisis: Origins, Lessons and the Way out*, edited by H.W. Arndt and Hall Hill, *Economic Record*, vol 75 (1999), pp 429-431.

<u>Conference Papers (1993- Present)</u>

Baxter, J.L. and Moosa, I.A., The Consumption Function from the Perspective of Psychological Economics, The Annual Colloquium of the International Association for Research in Economic Psychology, Moscow, July 1993. Published in the *Papers of the 18th Annual Colloquium of the International Association for Research in Economic Psychology*, vol 2 (1993), pp 141-151.

Moosa, I.A., A Re-examination of Some Aspects of Purchasing Power Parity, The 29th Annual Conference of the Applied Econometrics Association, Luxembourg, 14-15 October 1993.

Moosa, I.A. and Bhatti, R.H., Testing Covered Interest Parity Under Fisherian Expectations, Seminar of the Northern Universities Macroeconomics Research Group, Sheffield, May 1994.

Moosa, I.A., Does the Chinese Official CPI Underestimate Inflation? Some Econometric Tests, Conference on China's Economy Towards 2000: Challenges and Opportunities for Australia, La Trobe University, Melbourne, 14-15 February, 1995.

Moosa, I.A. Inflation in China: Problems of Measurement and Control, China Business Forum, Savoy Park Plaza Hotel, Melbourne, 16 February, 1995.

Moosa, I.A., The Classical Gold Standard: A Miracle or a Myth?, Economic History Society of Australia and New Zealand Conference, University of Melbourne, 31 March-2 April 1995. Published in the Proceedings.

Al-Loughani, N.E. and Moosa, I.A., A Test of the Money Multiplier Model for a Small Open Economy: The Case of Kuwait, The International Conference on Economic Policy Evaluation Models in Theory and Practice, Tunis, 12-14 June, 1995. Published in Conference Papers, vol 2.

Moosa, I.A., International Parity Conditions as Measures of Regional Integration: A Case Study of Australia and New Zealand, Academy of International Business South East Asia Regional Conference, Perth, 20-23 June, 1995. Published in G. Tower (ed), *Proceedings of Academy of International Business Southeast Asia Regional Conference* (Addendum), pp 1-9.

Moosa, I.A., A Continuous Time Dynamic Interpolation Method for Deriving High Frequency Data, The Econometrics Conference at Monash, Melbourne, 13-14 July, 1995. Published in C.S. Forbes, P. Kofman and T.R.L. Fry (eds), *Proceedings of the 1995 Econometrics Conference at Monash*, Monash University, pp 201-218.

Moosa, I.A., On the Specification of the PPP Hypothesis, The 24th Conference of Economists, University of Adelaide, Adelaide, 25-27 September 1995.

Moosa, I.A., A Cross Country Comparison of Okun's Coefficient, The Macroeconomics Workshop, University of Melbourne, 9-10 April 1996.

Allitt, C.J. and Moosa, I.A., Consumption Patterns as a Measure of Capital Mobility: Evidence from Some APEC Countries, The Macroeconomics Workshop, University of Melbourne, 9-10 April 1996.

Moosa, I.A., Zero Inflation Targets: Central Bank Commitment and Fiscal Policy Outcomes: A Comment, The Macroeconomics Workshop, University of Melbourne, 9-10 April 1996.

Moosa, I.A., Is There a Relation Between Stock Prices and Trading Volume? The Case of Singapore, Academy of International Business South East Asia Regional Conference, University of Otago (Dunedin and Queenstown), 17-20 June 1996. Published in V. Gray and V. Lanes (eds), *Academy of International Business South East Asia Regional Conference Proceedings*, pp 197-200.

Moosa, I.A., An Econometric Model of Price Determination in the Crude Oil Futures Market, The Australasian Meeting of the Econometric Society, Perth, 10-12 July 1996. Published in M. McAleer, P.W. Miller and K. Leong (eds) *Proceedings of the Econometric Society Australasian Meeting 1996*, vol 3, pp 373-402.

Moosa, I.A. A Structural Time Series Approach to the Estimation of Okun's Coefficient, The 25th Conference of Economists, Canberra, 22-26 September 1996.

Allitt, C.J. and Moosa, I.A., Is Capital Mobility High in the APEC Region? The 25th Conference of Economists, Canberra, 22-26 September 1996.

Moosa, I.A. and Al-Loughani, N.E., An Empirical Investigation into the Causes of Deviations from Covered Interest Parity When the Domestic Currency is Pegged to a Basket, The Fifth Annual Conference on the Theories and Practices of Security and Financial Markets, Kaohsuing, Taiwan, 21-22 December, 1996.

Moosa, I.A., Are Prices Procyclical or Countercyclical? The Macroeconomics Workshop, University of New South Wales, Sydney, 3-4 April 1997.

Moosa, I.A., Comment on "External Influences on Output: An Industry Analysis" by Gordon de Brouwer and John Romalis, The Macroeconomics Workshop, University of New South Wales, Sydney, 3-4 April 1997.

Moosa, I.A., Leading Indicators of Australian Inflation, the Academy of Business Administration 1997 National Conference, Cancun, Mexico,

15-20 April 1997. Published in F. Marvasti (ed) *Contemporary Business Readings* (1988), Academy of Business Administration.

Al-Loughani, N.E. and Moosa, I.A., Testing the Efficiency of an Emerging Stock Market Using Trading Rules: the Case of Kuwait, the Academy of Business Administration 1997 National Conference, Cancun, Mexico, 15-20 April 1997. Published in F. Marvasti (ed) *Contemporary Business Readings* (1988), Academy of Business Administration.

Moosa, I.A., The Cyclical Behaviour of Prices in the U.K.: Some Structural Time Series Evidence, The 1997 Australasian Meeting of the Econometric Society, Melbourne 2-4 July 1997. Published in P. Bardsely and V.L. Martin (eds) *Econometric Society Australasian Meeting*, vol 3, pp 677-705.

Kwiecien, J. and Moosa, I.A., Inflation Forecasting and the Real Interest Rate, The 1997 Australasian Meeting of the Econometric Society, Melbourne 2-4 July 1997. Published in P. Bardsely and V.L. Martin (eds) *Econometric Society Australasian Meeting*, vol 3, pp 389-407.

Moosa, I.A., An Econometric Model of Futures Pricing with Application to the Crude Oil Market, The Third International Conference on Financial Econometrics, Juneau, Alaska, 14-15 July 1997.

Lenten, L. and Moosa, I.A., A Time Series Study of the Consumption of Alcoholic Beverages in the U.K., The Conference of Economists, Hobart, September 1997.

Kennedy, P. and Moosa, I.A., Testing the Efficiency of the Crude Oil Futures Market Using Trading Rules, The Sixth Conference on the Theories and Practices of Security and Financial Markets, Kaohsuing, Taiwan, 13-14, 1997. Published in *The Sixth Conference on the Theories and Practices of Security and Financial Markets*, vol I.II (*Futures and Options*), pp 95-113.

Moosa, I.A., Comments on "The Relative Impact of Japanese and U.S. Interest Rates on Local Interest Rates in Australia and Singapore" by Shan and Papps, The Sixth Annual Conference on the Theories and

Practices of Security and Financial Markets, Kaohsuing, 13-14 December 1997.

Moosa, I.A., Structural Time Series Evidence on Price Discovery and Risk Transfer in the Crude Oil Futures Market, Ninth Annual Asia-Pacific Futures Research Symposium, Sydney, 9-10 February 1998. Published in P.J. Catania (ed) Research Symposium Proceedings, Chicago Board of Trade, Summer 1998, pp 81-97.

Moosa, I.A., Do Futures Markets Perform the Functions of Price Discovery and Risk Transfer? Evidence from the Crude Oil Futures Market, The First Regional Finance Conference in Sharm Eil-Sheikh, Egypt, 8-10 May 1998.

Moosa, I.A., A Time Series Analysis of the Price Discovery and Risk Transfer Functions in the Crude Oil Futures Market, The 16th Latin American Meeting of the Econometric Society, Lima, 12-14 August 1998.

Moosa, I.A., Some Empirical Evidence on the Cyclical Behaviour of Prices in the Chinese Economy, The Third La Trobe-Yunnan Joint Research Conference, Kunming, China, 26-29 October 1998.

Moosa, I.A., The Contribution of CER and Financial Deregulation to Market Integration and Capital Mobility between Australia and New Zealand, the Inaugural Conference of the Australia-New Zealand International Business Academy, Melbourne, 13-14 November 1998. Published in S.J. Gray and S. Nicholas (eds), *The Challenges of Globalisation: Proceedings of the Inaugural Conference of the Australia-New Zealand International Business Academy*, pp 279-285.

Moosa, I.A., Asymmetry in the Price-Volume Relationship: Some Evidence from the Crude Oil Futures Market, The 11th Annual Australasian Finance and Banking Conference, Sydney, 15-16 December 1998.

Moosa, I.A., The Effect of Triangular Arbitrage in the Forward Foreign Exchange Market, Western Decision Science Institute Twenty Eighth Annual Meeting, Puerto Vallarta, Mexico, 6-10 April 1999.

Moosa, I.A., Is the Price-Volume Relationship Symmetric in the Futures Markets? The Second Red Sea Finance Conference, Taba, Egypt, 4-6 June 1999.

Moosa, I.A., Testing the Currency Substitution Model under the German Hyperinflation, Seminar at the Bank of Portugal, Lisbon, 10 June 1999.

Moosa, I.A., Triangular Arbitrage in the Spot and Forward Foreign Exchange Markets, AAANZ Annual Conference, Cairns, 4-7 July 1999.

Lenten, L.J.A. and Moosa, I.A., The Cyclical Behaviour of Nominal and Real Stock Prices: Evidence from Japan, The 6th Annual Asia-Pacific Finance Association Conference, Melbourne, 11-14 July 1999.

Lenten, L.J.A. and Moosa, I.A., An Empirical Investigation into Global Warming in Australia, The 15th International Congress of Biometerology and International Conference on Urban Climatalogy, Sydney, 8-12 November 1999.

Moosa, I.A., and Lenten, L.J.A., The Cyclical Behaviour of Japanese Stock Prices, Academy of Business Administration 1999 Global Business Trends Conference, St Thomas, U.S. Virgin Islands, 18-23 December 1999.

Moosa, I.A. and Kwiecien, J., Cross-Country Evidence on the Ability of The Nominal Interest Rate to Predict Inflation, Lecture given at the Kuwait Institute for Scientific Research, Kuwait, 13 March 2000.

Lenten, J.A. and Moosa, I.A., Model-Based Seasonal Adjustment of Economic Time Series: An Illustration Using Australian Data, Western Decision Science Institute Twenty Ninth Annual Meeting, Maui, Hawaii, 18-22 April 2000.

Al-Loughani, N.E. and Moosa, I.A., The Relative Effectiveness of Forward and Money Market Hedging as an Indirect Measure of the Validity of Covered Interest Parity, Western Decision Science Institute Twenty Ninth Annual Meeting, Maui, Hawaii, 18-22 April 2000.

Moosa, I.A., Comments on "Diversifying with Bank Advised and Non-Bank Advised International Stock Mutual Funds"by Burton Schafer, Western Decision Science Institute Twenty Ninth Annual Meeting, Maui, Hawaii, 18-22 April 2000.

Moosa, I.A. and Al-Loughani, N.E., The Real Exchange Rate as a Measure of Competitiveness: Empirical Evidence for Some Arab Countries, Workshop on the Determinants of International Competitiveness of Arab Countries, Tunis, 19-21 June 2000.

Moosa, I.A., Comments on "Market Segmentation and International Competition: A Framework and Recommendations for Arab Corporations to Adopt Niche Marketing" by M. M. Hajat, Workshop on the Determinants of International Competitiveness of Arab Countries, Tunis, 19-21 June 2000.

Moosa, I.A., Comments on "The Determinants of the International Competitiveness of Egyptian Manufacturing Industry" by F.M.A. Salam, Workshop on the Determinants of International Competitiveness of Arab Countries, Tunis, 19-21 June 2000.

Moosa, I.A. and Korczak, M., The Role of Fundamentalists and Technicians in Exchange Rate Determination, The AAANZ Annual Conference, Hamilton Island, Queensland, 2-4 July 2000.

Moosa, I.A., Measuring Misalignment in Intra-Arab Exchange Rates, The ERF Seventh Annual Conference, Amman, Jordan, 26-30 October 2000.

Moosa, I.A. and Al-Loughani, N.E., The Role of Fundamentalists and Technicians in the Foreign Exchange Market when the Base Currency is Pegged to a Basket, The National Business and Economic Society, San Juan, Puerto Rico, 28 February-3 March 2001.

Moosa, I.A., The Role of Fundamentalists and Technicians in the Foreign Exchange Market: The Case of the KD as a Pegged Currency, International Conference on Structure, Performance and Future of Financial Institutions in Member States of the GCC, Doha, Qatar 7-9 April 2001 (Published in the Conference Proceedings, pp 205-221).

Moosa, I.A., The Business, Economic and Policy Implications of E-Commerce: Lessons for MENA Countries, Workshop on Challenges and Reforms of Economic Regulation in MENA Countries, Cairo, 27-29 June, 2001.

Moosa, I.A. and Knight, J., Do Australian Public Shareholding Companies Use Value at Risk Analysis? Annual Research Conference in Financial Risk, Budapest, 12-14 July, 2001.

Moosa, I.A. and Shamsuddin, A., Heterogeneity of Traders as a Source of Exchange Rate Volatility, 30th Annual Conference of Economists, Perth, 23-26 September 2001. [2]

Moosa, I.A., Hedging Exposure to Foreign Exchange Risk when the Forward Market is Rudimentary: The Case of the KD Market, ERF 8th Annual Conference, Cairo, 15-17 January, 2002.

Moosa, I.A., The Contribution of Education to Economic Growth and Development: The Experience of the Arab Countries, International Conference on Enhancing Links between Education and Labour Markets in Arab Countries, Beirut, 4-6 March 2002.

Al-Loughani, N.E. and Moosa, I.A., The Economic Effects of E-Commerce: Prospects for Developing Countries in the New Economy, Conference on Development Issues in the New Economy, University of Cape Town, Cape Town, South Africa, 25-27 March 2002.

Moosa, I.A. and Al-Loughani, N.E., An Exchange Rate Forecasting Model when the Base Currency is Pegged to a Basket with Unknown Time-Varying Components, The 2002 International Conference of the Academy of Business Administration, Warsaw, 7-13 August 2002.

Moosa, I.A. and Shamsuddin, A., Heterogeneity of Traders as a Source of Exchange Rate Volatility, ABA 2002 Global Trends Conference, San Jose, Costa Rica, 19-24 December 2002.

Moosa, I.A., The Effects of Foreign Direct Investment, International Seminar on Business Education in the New Millennium, Aligarh University, Aligarh, India, 1-2 March 2003. Published in the Proceedings, pp 22-33.

Moosa, I.A., Cross-Currency Hedging as an Alternative to Forward and Money Market Hedging: An Illustration Using the Kuwaiti Dinar as a Base Currency, The International Conference on Financial Development in Arab Countries, Abu Dhabi (United Arab Emirates), 31 March-2 April 2003.

McDonald, B. and Moosa, I.A., The Effectiveness of Risk Sharing Arrangements and Currency Collars as Hedging Devices, The Annual Conference of the European Financial Management Association, Helsinki, 25-28 June 2003.

Moosa, I.A., The Feldstein-Horioka Puzzle Revisited: Evidence from Some Arab Countries, Conference on the Prospects of Arab Economic Co-operation to Boost Saving and Investment, Alexandria (Egypt), 22-24 June, 2004.

Moosa, I.A. and Lenten, L., The Effect of Seasonal Adjustment on Forecasting Accuracy, the 24th Symposium on Forecasting, Sydney, 4-7 July 2004.

Moosa, I.A. and Al-Loughani, N.E., Exchange Rate Expectation Formation when the Base Currency is Pegged to a Basket, The Global Finance Conference, Dublin, 27-29 June 2005.

Moosa, I.A. and Al-Abdeljader, S., Cross Currency Hedging as an Alternative to Forward and Money Market Hedging: An Illustration Using the Kuwaiti Dinar as a Base Currency, The Global Finance Conference, Dublin, 27-29 June 2005.

Moosa, I.A. and Al-Loughani, N.E., A Reconsideration of the Feldstein-Horioka Puzzle, International Conference on Policy Modeling, Istanbul, 29 June-1 July 2005.

Moosa, I.A., The Determinants of Foreign Direct Investment in MENA Countries: An Extreme Bounds Analysis, The 12th Annual Conference of the Economic Research Forum, Cairo, December 2005.

Moosa, I.A., Domestic Saving and the Financing of Arab Economic Development: A Reconsideration of the Feldstein-Horioka Puzzle, API

International Conference on New Approaches to the Design of Development Policies, Beirut, Lebanon, 20-21 March 2006.

Moosa, I.A., A Hybrid Operational Technique for Hedging Transaction Exposure to Foreign Exchange Risk, The Global Finance Conference, Rio de Janiero, Brazil, 26-28 April, 2006.

Ripple, R. and Moosa, I.A., Hedging Effectiveness and Futures Contract Maturity: The Case of NYMEX Crude Oil Futures, The Global Finance Conference, Rio de Janiero, Brazil, 26-28 April, 2006.

Al-Abduljader, S. and Moosa, I.A., Is the Price-Volume Relation Asymmetric? Cross Sectional Evidence from an Emerging Stock Market, The Global Finance Conference, Rio de Janiero, Brazil, 26-28 April, 2006.

Al-Saad, K. and Moosa, I.A., Asymmetry in the Price-Volume Relation: Evidence Based on Individual Company Stocks Traded in an Emerging Stock Market, The Global Finance Conference, Rio de Janiero, Brazil, 26-28 April, 2006.

Al-Abduljader, S. and Moosa, I.A., A Test of the News Model of Stock Price Determination in an Emerging Market: The Case of Kuwait, The 13th Annual Conference of the Economic Research Forum, Kuwait, 15-18 December, 2006.

Al-Abduljader, S. and Moosa, I.A., A Test of the News Model of Stock Price Determination in an Emerging Market: The Case of Kuwait, The Global Finance Conference, Melbourne, 1-4 April, 2007.

Moosa, I.A. and Li, L., The Role of Technicians and Fundamentalists in the Chinese Stock Market, The European Financial Management Association Annual Conference, 27-30 June 2007, Vienna.

Ripple, R.D. and Moosa, I.A., Crude Oil Price Volatility: The Effect of Maturity, Trading Volume and Open Interest on Range Based-Volatility, EcoMod Annual Conference, Moscow, 13-14 September, 2007.

Moosa, I.A., A Critique of the Advanced Measurement Approach to Regulatory Capital against Operational Risk, 12th Finsia-Melbourne

Centre for Financial Studies Banking and Finance Conference, Melbourne, 24-25 September 2007.

Moosa, I.A., Naughton, T. and Li, L., Exchange Rate Regime Verification: Has China Moved to a Basket Peg? 12th Finsia-Melbourne Centre for Financial Studies Banking and Finance Conference, Melbourne, 24-25 September 2007. [2]

Moosa, I.A., Forecasting the Yuan/Dollar Exchange Rate under the New Chinese Exchange Rate Regime, 4th International Conference on Banking and Finance, Langkawi (Malaysia), 15-16 January 2008.

Moosa, I.A., The Subprime Crisis as an Operational Loss Event, Qgroup/Monash Colloquium, Melbourne, 12 March 2008.

Moosa, I.A., Economic Growth and Unemployment in Arab Countries: Is Okun's Law Valid, An International Conference on the Unemployment Crisis in Arab Countries, Cairo, 17-18 March 2008.

Moosa, I.A., Risk and Return in Carry Trade, The 15th Annual Global Finance Conference, Hongzhou (China), 18-20 May, 2007.

Moosa, I.A., Basel II as a Casualty of the Global Financial Crisis, International Conference on Global Financial Crises, Perth, November 2009.

PUBLICATIONS (1980-89)

Moosa, I.A., Forecasting Domestic Liquidity: Econometric Models Versus Time Series Analysis, *Finance and Industry*, vol 3 (1982), pp 41-54.

Moosa, I.A., *Liquidity Functions in the Kuwaiti Economy*, IBK Papers, No 9, June 1983.

Moosa, I.A., Appreciating the KD's Fortunes, *Arab Banking and Finance*, June 1983, pp 46-47.

Al-Nakib, B. and Moosa, I.A., Why Inflation will Rise Again, *Euromoney*, March 1984, pp 107-114.

Moosa, I.A., An Evaluation of Kuwait's Monetary Policy and Suggestions for Reform, *Middle East Economic Survey*, March 1985, pp D1-D6.

Moosa, I.A., Controls Needed to Curb Cash Outflows, *Middle East Banking and Finance*, March 1985, pp 23-24.

Moosa, I.A., Expectations: Rational or Extrapolative?, *AIBD Gazette*, May 1986, pp 37-38.

Moosa, I.A., *An Econometric Model of Kuwait's Monetary Sector*, IBK Papers, No 22, September 1986. [5]

Moosa, I.A., A Principal Component Approach to the Estimation of Oil GDP in Kuwait, *Journal of Social Science*, vol 1 (1986), pp 215-224.

Moosa, I.A., West Germany: An Alternative Outlet for Arab Investors, *Arab Banking and Finance Handbook*, 1986-87, pp 47-50.

Moosa, I.A., Recent Trends and Developments in Kuwait's Financial Markets, *Arab Banker*, vol. 7, May/June 1987, pp 13-14.

Moosa, I.A., The Economic Effects of Public Debt in Oil Exporting Countries: A Case Study of Kuwait, *Arab Banker*, vol. 8, July/August 1988, pp 6-8.

Moosa, I.A., An Evaluation of Kuwait Interest Rate Reforms, *Arab Banker*, vol. 9, March/April 1989, pp 28-30.

Moosa, I.A., Has the KD Been Devalued Against the Dollar?, *Arab Banker*, vol. 9, Nov/Dec 1989, pp 26-28.

SUPERVISION OF THESES

Honours Theses

Poles, W., *A Study of Cointegration in the Forward Exchange Market*, La Trobe University, November 1994.

McCalman, S., *The Export-led Growth Hypothesis: An Application of Cointegration, Dynamic Modelling and Granger Causality*, La Trobe University, November 1995.

Lenten, L., *Testing the Effectiveness of Arbitrage and Speculation in the Australian Dollar Market*, La Trobe University, November 1995.

Polidano, D., *Testing the Price-Volume Relation for Australian Three Year Treasury Bond Futures Contracts*, La Trobe University, November 1995.

Toth, A., *Testing the Price-Volume Relation in the Australian Stock Market*, La Trobe University, November 1995.

Liddy, A., *The Term Structure of Interest Rates and its Relationship with Inflation and Output in Australia*, La Trobe University, July 1996.

Guest, O., *Testing Black-Scholes, Lower Boundary Conditions and Put-Call Parity on the Australian Derivatives Market*, La Trobe University, October 1996.

De Freitas Braz, D., *Australian Share Market Efficiency*, La Trobe University, October 1996.

Ellis, C., *Using Forward Contracts to Hedge Foreign Exchange Risk: A Study of the Process from Three National Perspectives*, La Trobe University, October 1996.

Tevfik, H., *Does Purchasing Power Parity Hold Between Australia and Asia*?, La Trobe University, October 1996.

Knight, J.J., *Testing Ex-Ante Purchasing Power Parity: The Implications for Conventional PPP*, La Trobe University, July 1997.

Korczak, M. *Is the Australian Stock Market Efficient? Evidence Based on Trading Rules and Random Walk*, La Trobe University, November 1997.

Bisso, B.N., *Testing for Random Walk in the Foreign Exchange Market*, La Trobe University, November 1997.

Jafee, J., *Estimation of Australian Dollar Exchange Rate Betas*, La Trobe University, November 1997.

Lum, S.W., *Measuring Value at Risk in Foreign Exchange Positions*, La Trobe University, November 1998.

Joiner, A., *The Costs of Unemployment and Inflation in Australia*, La Trobe University, November 1998.

Jones, R., *Unbiased Efficiency: An Empirical Investigation*, La Trobe University, November 1998.

Taylor, N.S., *The Econometric Estimation of Static and Dynamic Hedge Ratios in the Forward and Money Markets*, La Trobe University, July 1999.

Smith, H.G., *A View of the Gold Market and its Direction*, La Trobe University, November 1999.

Boreiko, A., *An Economic Analysis of the Asian Economic Crisis*, La Trobe University, November 1999.

Scott, G., *The Validity of the Money Multiplier Model for Australia*, La Trobe University, November 1999.

Dragvik, O., *Central Bank Intervention in the Foreign Exchange Market: The Norwegian Experience*, La Trobe University, November 1999.

Short, B., *Testing Covered Interest Parity by Using the Euro as a Base Currency*, La Trobe University, November 1999.

Chambeyron, D., *The Comparative Profitability of Technical Trading Rules in the Foreign Exchange Market*, La Trobe University, June 2000.

Mirams, A.J.P., *The Relationship Between Commodity Prices and the Share Prices of Resource Firms in Australia*, La Trobe University, November 2000.

Quirk, P., *Exchange Rate Volatility: Causes, Consequences and Cures*, La Trobe University, November 2000.

Ristevski, O., *An Examination of the Usefulness of Technical Analysis in the Foreign Exchange Market*, La Trobe University, November 2000.

Halteh, P., *An Examination of the Profitability of Trading Rules in the Foreign Exchange Market*, La Trobe University, November 2000.

Tsotsos, M., *The Effectiveness of Forward and Money Market Hedging: An Analysis Using Historical Data*, La Trobe University, November 2000.

Emmins, D., *Forecasting Bilateral Exchange Rates: Time Series Models Versus Structural Models*, La Trobe University, November 2001.

Glavas, S., *The Comparative Profitability of Fundamental and Technical Trading Rules in the Foreign Exchange Market*, La Trobe University, November 2001.

Kasmaska, B., *Exchange Rate Forecasting and Hedging Exposure to Foreign Exchange Risk*, La Trobe University, November 2001.

Purcell, M., *News as an Explanation for the Failure of Unbiased Efficiency*, La Trobe University, November 2001.

Watts, L., *Covered Interest Parity and the Relative Effectiveness of Forward and Money Market Hedging: An Australian Perspective*, La Trobe University, November 2001.

Engedal, B., *A Test of the P-Star Model*, La Trobe University, June 2002.

Czapski, R., *The Role of Arbitrage, Hedging and Speculation in Determining the Forward Exchange Rate*, La Trobe University, November 2002.

Burns, K., *The Unbiased Efficiency Hypothesis: Validity and Implication for Using the Forward Rate as a Benchmark to Evaluate Forecasting Power*, La Trobe University, November 2002.

Patterson, S., *On the Value of Money and the Exchange Rate: A Return to First Principles*, La Trobe University, November 2002.

Lo Presti, E., *The Effectiveness of Hedging Transaction Exposure to Foreign Exchange Risk*, La Trobe University, November 2002.

Cassidy, L.J., *Arbitrage and Speculation when the Base Currency is Pegged to a Basket*, La Trobe University, November 2002.

Johnston, A., *The Effectiveness of the Operational Hedging Techniques of Risk Sharing and Currency Collars as Hedging Devices*, La Trobe University, October 2003.

Le, T., The *Profitability of Uncovered Arbitrage when the Cross Exchange Rates are Stable*, La Trobe University, October 2003.

Karic, A., *The Rise and Fall of the Euro*, La Trobe University, October 2003.

Padovani, D., *Explaining Deviations from the Real Interest Parity Condition*, La Trobe University, October 2006.

Smolyar, Y., *The Macroeconomic Determinants of Japanese Stock Prices: An Empirical Examination*, Monash University, October 2007.

Kerr, M.R., *Quantifying Regulatory Capital against Operational Risk under Basel II*, Monash University, October 2007.

Jutasompakorn, P., *Financial Contagion and the Relation between Financial Markets and the Economy: An Empirical Examination*, Monash University, October 2008.

Pholsena, A., *The Risk-Return Trade-off in Carry Trade*, Monash University, October 2008.

<u>Master of Arts (Economics) Theses</u>

Wong, K.W., *Empirical Tests of the Behaviour of the Hong Kong Dollar Exchange Rate*, University of Sheffield, October 1992.

Lau, S. *The Demand for Money and Currency Substitution in Hong Kong*, University of Sheffield, October 1992.

Bhatti, R.H., *The PPP Hypothesis: Theory and Empirical Evidence*, University of Sheffield, November 1992.

Duho, Y.H., *The Demand for International Reserves: A Case Study of Nigeria*, University of Sheffield, December 1992.

Segoonus, C., *Econometric Testing of the Foreign Exchange Market Efficiency Hypothesis*, University of Sheffield, April 1993.

Bengedara, F., *Models of Exchange Rate Forecasting*, University of Sheffield, August 1993.

Shoshan, K., *An Investigation into the Empirical Failure of the Monetary Model of Exchange Rates*, University of Sheffield, August 1993.

Imouda, S. *An Investigation into the Relationship Between the Exchange Rate and the Current Account*, University of Sheffield, August 1993.

Gregory, N. *Empirical Testing of the PPP Hypothesis*, University of Sheffield, August 1993.

Guckian, B., *Does PPP Hold within the EMS*?, University of Sheffield, November 1993.

Rahman, N., *The Third World Debt Problem: Causes and Consequences*, University of Sheffield, January 1994.

Dananasuk, T., *Testing PPP for Some Asian Countries*, University of Sheffield, July 1994.

Master of Business Administration Theses

Chan, Y.M., *Hedging Foreign Exchange Risk Using HIBOR Futures*, University of Sheffield, November 1992.

Lai, K.C., *Hedging the Foreign Exchange Exposure of a Hong Kong Dollar Based Corporation*, University of Sheffield, November 1992.

Hoi, S.L., *The International Debt Problem, Country Risk and Commercial Bank Lending*, University of Sheffield, December 1992.

Ye, W., *Some Guidelines to Investment in China*, University of Sheffield, December 1993.

Chan, Y.K. *An Investigation into the Financing of the New Hong Kong Airport Project*, University of Sheffield, May 1994.

Vukasinovic, Z., *Testing the Efficiency of the Foreign Exchange Market Using Filter Rules*, University of Sheffield, June 1994.

Darbar, T., *Investment and Financing Decisions Using Multi-Currency Portfolios*, University of Sheffield, August 1994.

Christodoulou, P., *An Evaluation of the Move Towards an Official Stock Market in Cyprus*, University of Sheffield, September 1994.

Master of Economics (Research) Theses

Tawadros, G., *The Monetary Model of Exchange Rate Determination: Empirical Validity and Predictive Power*, La Trobe University, October 1998.

Gazos, T., *An Investigation into the Cyclical Properties of Macroeconomic Variables*, La Trobe University, June 2002.

Dragvic, O., *The Cyclical Behaviour of Macroeconomic Variables: The Norwegian Experience*, La Trobe University, June 2002.

Doctor of Philosophy Theses

Bhatti, R.H., *International Parity Conditions: An Empirical Investigation*, University of Sheffield, April 1995.

Shoshan, K.K., *The Efficiency of the Foreign Exchange Market*, University of Sheffield, November 1997.

Kwiecien, J., *An Investigation into the Empirical Failure of the Monetary Model of Exchange Rate Determination*, La Trobe University, January 2000.

Chisholm, J., *Crimeconomics: An Integrated Economic and Criminological Approach to Crime*, *Criminality and Crime Prevention*, La Trobe University, May 2001.

Perdamaian, R., *Measuring Exchange Rate Misalignment: A Case Study of Indonesia*, La Trobe University, November 2004.

Guest, O., *The Time Series Properties of the SPI Futures Prices and Implications for Financial Decisions*, La Trobe University, November 2004.

Lin, W., *Manipulation, Price Limits and the Weekend Effect: A Study of the Chinese Stock Market*, La Trobe University, February 2005.

Al-Muraikhi, H., *Trading Rules in Emerging Financial Markets: The Case of Kuwait's Stock and Foreign Exchange Markets*, La Trobe University, October 2005.

Al-Enzie, R., *Testing the International Parity Conditions when the Base Currency is Pegged to a Basket*, February 2006.

Lenten, L., *A Treatise on the Cyclicality of the Exchange Rate: Post-Bretton Woods Evidence from the G7 Countries*, La Trobe University, September 2006.

Watts, L., *The News Model of Exchange Rates,* La Trobe University, May 2007.

Hatleh, P., *Exchange Rate Volatility: Trader Heterogeneity and Economic Fundamentals*, La Trobe University, October 2007.

Karamujic, M. *Modelling Home Loan Rates*, La Trobe University, November 2007.

Al-Abduljader, S., *An Empirical Investigation into the Workings of an Emerging Stock Market: the Case of Kuwait*, La Trobe University, February 2009.

Gazos, T. *Testing Some Popular Macroeconomic Hypotheses under Hyperinflation*, Monash University, December 2008.

Last Update: August 2010