Curriculum Vitae

(April, 2013)

Assistant Prof. Walid MENSI

A. PERSONAL DATA

Full Name: Walid MENSI
Date of Birth: 31 January, 1979
Place of Birth: Tunis, Tunisia
Nationality: Tunisian
Address: Finance and Accounting Department, Faculty of Management and Economic Sciences of Tunis, El Manar University
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Website: http://www.fsegt.rnu.tn.
Status: unmarried

B. EDUCATION

- Thesis submitted, Faculty of Management and Economic Sciences of Tunis, Tunisia. December, 2012. Thesis title is: "The determinants of informational efficiency of stock markets: Theoretical framework and empirical investigations in the context of emerging markets".

- Master (Finance), Faculty of Management and Economic Sciences of Tunis, Tunisia. January, 2007. Graduation project was: "Corporate Valuation"

- B.Sc. in Management (option, finance), June 2003. Tunis El Manar University.

C. PROFESSIONAL CAREER

Period	Position	Employer
August 2011 – present	Assistant professor	Department of finance Faculty of Management and Economic Sciences of Tunis
September 2007-August 2011	Research & teaching assistant	Department of finance Faculty of Management and Economic Sciences of Tunis

D. SPECIAL DUTIES

- 2007-2011 -Member of the research unit (International Finance Group-Tunisia, Ministry of Higher Education)

E. PROFESSIONAL EXPERIENCE

1. Teaching interests

- Foreign exchange market microstructure
- Stock market microstructure
- Financial asset pricing
- Portfolio management
- Derivative assets: valuation and hedging strategies
- Risk management
- Financial management
- Financial Analysis
- Corporate finance and financial theory
- Financial Engineering

2. Undergraduate and graduate courses:

- *January 2013 - June 2013*

Financial Accounting (Undergraduate)
Portfolio Management
High Institute of Computer–Kef – Jendouba University
Faculty of Management and Economic Sciences of Tunis

- *October 2012 - January 2013*

Evaluation of Corporate(Undergraduate)
Corporate Culture (Undergraduate)
High Institute of Computer–Kef – Jendouba University
Faculty of Management and Economic Sciences of Tunis

- *January 2012 - June 2012*

Financial Accounting
High Institute of Computer–Kef – Jendouba University

- *October 2011 - January 2012*

Corporate Culture (Undergraduate)
High Institute of Computer–Kef – Jendouba University

- *February 2010 - June 2011*

Financial Assets Valuation (Undergraduate)
Portfolio Management Undergraduate
Corporate Valuation
Faculty of Management and Economic Sciences of Tunis

- *October 2010 - January 2011*

Financial Assets Valuation (Undergraduate)
Corporate Valuation
Faculty of Management and Economic Sciences of Tunis

- *February 2010 - June 2010*

Portfolio Management Undergraduate
Financial Management
Seminar Methodology (Finance) undergraduate
Faculty of Management and Economic Sciences of Tunis

- *October 2009 - January 2010*

Financial Management and long-run decisions
Capital markets and Asset Pricing Undergraduate
Faculty of Management and Economic Sciences of Tunis

- *February 2009 - June 2009*

Portfolio Management Undergraduate
Research Seminar
Faculty of Management and Economic Sciences of Tunis

- *October 2008 –January 2009*

Financial Theory Undergraduate
Portfolio Management Undergraduate
Faculty of Management and Economic Sciences of Tunis

- *February 2008 - June 2008*

Financial Theory Undergraduate
Portfolio Management Undergraduate
Financial Markets Undergraduate
Research Seminar
Faculty of Management and Economic Sciences of Tunis

- *October 2007 - June 2008*

Financial Management Undergraduate
Faculty of Management and Economic Sciences of Tunis

3. Research interests

- Quantitative Finance
- Financial markets dynamics
- Foreign exchange markets
- Risk management
- International financial and commodity markets
- Value- at- risk estimation
- Derivative assets valuation
- Stock markets behavior
- Commodity assets valuation.

F. PUBLICATIONS

1. Publications in international refereed journals

1. "Correlations and volatility spillovers across commodity and stock markets: Linking Energies, Food, and Gold". ***Economic Modelling*** 32 pp. 15-22, 2013 (with A. Boubaker, M. Beljid & S. Managi).

2. "Further evidence on the time-varying efficiency of crude oil markets". ***Energy Study Review***, 19(2), pp. 38-51, 2013 (with C. Aloui, D.K. Nguyen & M. Hamdi).

3. "Board effectiveness, conglomerate diversification, and firm performance: the Tunisian case". ***International Journal of Management Science and Engineering Management***, 7(3) pp. 174-182, 2012 (with A. Boubaker & C. Aloui).

4. "Crude-oil market efficiency: an empirical investigation via the Shannon entropy". ***International Economics***, 129(1) pp. 119-137, 2012 (with C. Aloui, D.K. Nguyen & M. Hamdi).

5. "Ranking Efficiency for twenty-six Emerging Stock Markets and Financial Crisis: Evidence from the Shannon Entropy Approach". ***International Journal of Management Science and Engineering Management***, 7(1) pp. 53-63, 2012.

6. "More on corporate diversification, firm size and value creation". ***Economics Bulletin***, 7(3) pp. 1-7, 2008 (with A. Boubaker & D.K. Nguyen).

7. "Diversification, size and value creation: An empirical analysis in Tunisian context". ***CRISC***, 20(2) pp. 49-74, 2008 (with A. Boubaker & D.K. Nguyen).

2. Papers under review

1. "Structural breaks and the time-varying levels of weak-form efficiency in crude oil markets: evidence from the Hurst exponent and Shannon entropy methods". ***Research in International Business and Finance***, 2013 (with A. Boubaker, M. Beljid, C. Aloui, & S. Managi).

2. "Structural breaks and long memory in modeling and forecasting the volatility of foreign exchange markets of oil exporters: the importance of scheduled and unscheduled news announcements". ***International Review of Economics and Finance***, 2012 (with S. Hammoudeh, & S.M. Yoon).

3. "How do OPEC news and structural breaks impact returns and volatility in crude oil markets? Further evidence from a long memory process". ***Energy Economics***, 2013 (with S. Hammoudeh & S.M. Yoon).

4. "Structural changes, dynamic correlations, asymmetric volatility transmission, and hedging strategies among international petroleum prices and U.S. dollar exchange rate". ***Energy Journal***, 2013 (with S. Hammoudeh & S.M. Yoon).

5. "Dynamic spillovers among major energy and cereal commodity prices". 2013 (with S. Hammoudeh, D.K. Nguyen & S.M. Yoon).

6. "Do US stock markets react to fluctuations in cereal prices?" 2013 (with C. Aloui).

G. Conferences

1. 2012. "Correlation and volatility spillovers across commodity and stock markets: Linking between energies, food and Gold". International Conference on Energy and Environment, Lucerne, Suisse October 2012.

2. 2012. "Correlation and volatility spillovers across commodity and stock markets: Linking between energies, food and Gold". International Conference on Management, Finance and Accounting, Paris, France, August 201.

3. 2011. "Crude-oil market efficiency: an empirical investigation via the Shannon entropy", 6th International Finance Conference, Mars Hammamet, Tunisia.

4. 2011. "More on Board's effectiveness, Board Structure, Industrial Diversification, and Firm Performance: the Tunisian case", 6th International Finance Conference, Mars Hammamet, Tunis.

H. ACADEMIC ACTIVITIES

1. Master supervising

I have supervised numerous Degree Projects (2007-2011)

I. Teaching Languages

Arabic, French, English

J. Software

Matlab, Eviews, STATA