

BASEL AWARTANI

Plymouth University, United Kingdom

ACADEMIC EDUCATION

2001 – 2005, PhD in Economics, University of London (Queen Mary College) UK.

Thesis Title: modelling, estimating and forecasting volatility in financial time series.

Supervisor: Professor Valentina Corradi

Committee: Professor Zacharias Psaradakis, Birbeck College

Professor Michael Clements, Warwick University

2000 – 2001, MSc. in Economics and Econometrics, University of Exeter, UK (Degree was offered with Distinction)

1993 – 1996, MSc. in Economics, University of Jordan, Jordan (Degree was offered with Distinction)

1991 – 1993, BSc. in Economics, Yarmouk University, Jordan (Degree was offered with Distinction)

PROFESSIONAL DESIGNATIONS

FRM, Certified Financial Risk Manager, the Global Association of Risk Professionals, USA

ACADEMIC EXPERIENCE

May 2013-Present

Associate Professor in Finance, Plymouth Business School, Drake Circus, Plymouth, UK, PL4 8AA

May 2012 till May 2013

Associate Professor in Economics, Management School, New York Institute of Technology, CERT Technology Park, Abu Dhabi

September 2007 till May 2012

Assistant Professor in Economics, Management School, New York Institute of Technology, CERT Technology Park, Abu Dhabi

September 2006 till September 2007

Assistant Professor in Finance and Risk Management, Department of Economics and Finance, College of Business and Economics, United Arab Emirates University, Al Ain

September 2005 till September 2006

Assistant Professor in Economics and Statistics, College of Business Administration, Abu Dhabi University, Al Ain

June 2003 till April 2004

Research Associate, Queen Mary College, University of London, Mile End Road, E1 4NS, London

September 2001 till June 2003

Graduate Teaching Assistant, University of Exeter, UK

PROFESSIONAL EXPERIENCE

June 2008 till August 2011

Consultant for Sybil Fund, Pal Group of Companies, Abu Dhabi, UAE

April 1997 till August 1998

Economist, Palestinian Economic Council for Development and Reconstruction, Palestine

August 1998 till September 2001

Economist, The technical support unit of the joint economic committee, the office of the President, Palestine Liberation Organization, Palestine

TAUGHT COURSES

Finance: Risk Management, Derivative Securities, Financial Management, Portfolio Management, Futures Markets, Options Markets

Statistics: Statistical sampling Theory

Economics: Principles of Economics, Money and Banking, International Economics and Finance, Managerial Economics, Labour Economics

DELIVERED TRAINING COURSES

The performance evaluation of hedge fund managers, Abu Dhabi Investment Council, Abu Dhabi

Overview of Treasury Functions, First Gulf Bank

Overview of Treasury Products, First Gulf Bank

Financial Statement Analysis, First Gulf Bank

Asset classes, the designation of International Certificate of Investment Management, Emirates Institute of banking and Finance

PUBLICATIONS

Predicting the volatility of the S&P 500 stock index via GARCH models: the role of asymmetries, (2005), *International Journal of Forecasting*, 21, 1, 167-183

Forecasting volatility with noisy jumps: an application to the DJIA stocks, (2008), *Journal of Forecasting*, 27, 267-278

Assessing market microstructure effects via realized volatility measures with an application to the Dow Jones Industrial Average, *Journal of Business and Economic Statistics*, April 1, (2009), 27(2):251-265

Bank efficiency and stockholder's value in the GCC stock exchanges, *Empirical Economics Letters*, 10, 12, (2011), 1192-1201

Financial integration of GCC banking markets: a non- parametric bootstrap DEA estimation approach, *Research in International Business and Finance*, 26, (2012), 181-195

Return and volatility spill over between Dubai Financial Market and Abu Dhabi Stock Exchange in the UAE, *Applied Financial Economics*, 22, 12, (2012), 837-848

Modelling and forecasting value at risk in the UAE stock markets: the role of long memory, fat tails and asymmetries in return innovations, *Review of Middle East Economics and Finance*, 8, 1, (2012), 1-22

Dynamic spill-over between oil and stock markets in the Gulf Cooperation Council Countries, *Energy Economics*, 36, (2013), 28-42

Bank distress prediction: empirical evidence from the Gulf Cooperation Council Countries, *Research in International Business and Finance*, 30, (2014), 126-147

The effect of market structure, regulation and risk on banks efficiency: evidence from the Gulf Cooperation Council Countries, *Journal of Economic Studies*, forthcoming

Directional Spill-overs from the U.S. and the Saudi Market to equities in the Gulf Cooperation Council Countries, Journal of International Financial Markets, Institutions & Money, forthcoming

CONFERENCE PRESENTATIONS

The UK Econometrics Society Conference, Bristol University, July 2001

Exeter University, Internal Seminar Series, May, 2002

The UK Econometrics Society Conference, Bristol University, July 2003

The Microstructure Conference, Tilburg University, the Netherlands, April 22-24, 2004

Queen Mary College, University of London, Internal Seminar Series, 4th April 2004

The 8th Annual Financial Economics Conference, Kampos Vourlioton, Samos Island, Greece, from the 30 June to 2nd of July, 2011

Fibac, International Banking, Finance, and Insurance Conference, Turkey, 18th to 22nd of April 2012.

REFEREING ACTIVITIES

Refereed articles for the following Journals

- 1- International Journal of Forecasting
- 2- European Journal of Operation Research
- 3- International Review of Economics and Finance
- 4- International Journal of Modelling and Simulations
- 5- Bulletin of Economic Research
- 6- African Journal of Business Management

SCHOLARSHIPS

British Chevening Scholarship for a Master of Science in Econometrics, 2000 – 2001

Graduate Teaching Assistant Scholarship for a PhD in Financial Economics, University of Exeter, 2001-2005

Oxford University Scholarship for a summer school on Realized Volatility, August, 2004

TRAINING INTERNSHIPS

The International Monetary Fund, Macroeconomic Management Policies, Washington, from the 20th March to the 25th of May

The World Bank, the Role of the Private Sector in Infrastructure Project Financing and Investment, World Bank, Amman, Jordan, 10-20 December, 2000

PROFESSIONAL AFFILIATION

Global Association of Risk Professionals, USA

Royal Economic Society, UK

Palestine Economist Association

REFERENCES

Valentina Corradi, Professor of Econometrics, Economics Department, Warwick University, Coventry CV4 7AL, UK, Tel +44(0)2476528414, E mail V.Corradi@warwick.ac.uk

Zacharias Psaradakis, Professor of Financial Econometrics, School of Economics and Mathematical Sciences, Birbeck College, University of London, Malet Street, London, WC1E 7HX, UK Tel. +442076316415, E mail zpsaradakis@econ.bbk.ac.uk

Cherif Guermat, Professor of Finance, School of Business and Economics, Department of Accounting and Finance, University of West England, BS16 1QY, Bristol, Tel: +44 1173281706, Email: Cherif.Guermat@uwe.ac.uk

PERSONAL DETAILS

Passport	Palestine
Date of Birth	November 10, 1967
Marital Status	Married
Children	Three, One Girl
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Emails	basel.awartani@plymouth.ac.uk basela262@gmail.com