

## DIAA NOURELDIN

### CONTACT INFORMATION

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### FIELDS OF INTEREST

Econometric theory, time series and financial econometrics, forecast evaluation methods.

### ACADEMIC EMPLOYMENT

- 2013- Assistant Professor, Department of Economics, The American University in Cairo.
- 2011-2013 Postdoctoral Research Fellow, Department of Economics and Oxford-Man Institute of Quantitative Finance, University of Oxford.
- 2009-2011 Department Teaching Associate, Department of Economics, University of Oxford.
- 2005-2007 Lecturer, Department of Economics, American University in Cairo.

### EDUCATION

- 2009-2011 D.Phil. in Economics, University of Oxford.
- 2007-2009 M.Phil. in Economics (Distinction), University of Oxford.
- 2002-2005 M.A. in Economics (Distinction), American University in Cairo.
- 1995-1999 B.A. in Economics (Honours), American University in Cairo.

### PUBLICATIONS

- Multivariate rotated ARCH models (2013). Joint with Neil Shephard and Kevin Sheppard. *Journal of Econometrics* 179, 16-30.
- Modelling time-varying dependence in the term structure of interest rates (2014). In K. Hadri and W. Mikhail (Eds.), *Econometric Methods and Their Applications in Finance, Macro and Related Fields*. World Scientific Publishing, forthcoming.
- Multivariate high-frequency-based volatility (HEAVY) models (2012). Joint with Neil Shephard and Kevin Sheppard. *Journal of Applied Econometrics* 27, 907-933.
- Relative price adjustment and inflation dynamics: the case of Egypt (2009). In H. Kheir-El-Din (Ed.), *What Drives Prices in Egypt: An Analysis in Light of International Experience*, The American University in Cairo Press.

### WORKING PAPERS

- Multi-period volatility prediction using a high-frequency-based component model (2014).
- Dynamic density forecasts for the term structure of interest rates (2014).

### TEACHING EXPERIENCE

- 2011-2013 Postdoctoral Research Fellow in Economics, University of Oxford.
  - Lecturing in the M.Sc. in Financial Economics programme.
  - Core financial econometrics course: econometric models for cross-sectional data, time series analysis and volatility models.
  - Advanced financial econometrics course: model building, estimation and forecasting using copulas.
- 2009-2011 Department of Economics Teaching Associate, University of Oxford.
  - Taught classes and Matlab sessions in financial econometrics.

- Topics: ARMA models, univariate and multivariate volatility models, Value-at-Risk and density forecasting.
- 2005-2007 Lecturer, Department of Economics, American University in Cairo.
  - Taught econometrics, statistics for economics and macroeconomics.
- 2002-2005 Instructor, Department of Economics, American University in Cairo.
  - Taught the econometrics practicum.

#### ACADEMIC SERVICE

- *Journal refereeing*: Journal of Econometrics, Journal of Applied Econometrics, Econometric Reviews, Journal of Financial Econometrics, International Journal of Forecasting, Journal of Empirical Finance, Journal of Futures Markets.
- *Programme Committee*: The 3<sup>rd</sup> Humboldt-Copenhagen conference on financial econometrics, Berlin, March 14-16, 2013.
- *Interviewer*: MSc in Financial Economics programme admissions 2011-2012 and 2012-2013, University of Oxford.

#### OTHER WORK EXPERIENCE

- Econometrics consultant, Ministry of Finance, Egypt, January 2007 - September 2007.
- Consultant, United Nations Industrial Development Organization (UNIDO), March 2005 - October 2006.
- Consultant, Ministry of Foreign Trade and Industry and the Industrial Modernization Centre, Egypt, May 2005 - October 2005.
- Consultant, United Nations Conference on Trade and Development (UNCTAD), May 2003 - June 2003.
- Economist, Economic Research Forum, Egypt, January 2003 - August 2005.
- Economic Analyst, Macroeconomic Policies Division, Ministry of Economy and Foreign Trade, Egypt, March 2000 - December 2002.

#### PROFESSIONAL PROGRAMMES

- Royal Economic Society's Easter School in Econometrics, Nuffield College, University of Oxford, April 2008. Discussion topic was model selection.
- Macroeconomic Policy and Management Program, Kennedy School of Government, Harvard University, summer 2002.

#### HONOURS AND AWARDS

- 2011-2013 Non-stipendiary fellowship, Nuffield College.
- 2009-2011 Oxford-Man Institute of Quantitative Finance Scholarship.
- 2009-2011 Department of Economics doctoral studentship award, University of Oxford.
- 2007-2008 Chevening scholarship, The British Council.
- 2002-2003 Graduate merit fellowship, American University in Cairo.

#### RECENT CONFERENCES AND SEMINARS

- 2013 Invited seminar at Center for Operations Research and Econometrics – CORE (Universite Catholique de Louvain, Belgium), 7<sup>th</sup> international conference on computational and financial econometrics (University of London, UK), Multivariate Time Series Modelling and Forecasting workshop (Monash University, Australia), and Department of Economics workshop (University of Oxford, UK).

- 2012 5<sup>th</sup> annual conference of the Society of Financial Econometrics (University of Oxford, UK), 6<sup>th</sup> international conference on computational and financial econometrics (Oviedo, Spain), 4<sup>th</sup> Euro-African conference in finance and economics (American University in Cairo, Egypt), and Oxford-Man Institute (University of Oxford, UK).
- 2011 4<sup>th</sup> annual conference of the Society of Financial Econometrics (University of Chicago, USA), 2<sup>nd</sup> Humboldt-Copenhagen conference on financial econometrics (University of Copenhagen, Denmark), 5<sup>th</sup> international conference on computational and financial econometrics - CFE (University of London, UK), and Oxford-Man Institute(University of Oxford, UK).

#### REFERENCES

Prof. Neil Shephard  
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