Mazin A. M. Al Janabi, PhD, SNI II

Full Professor of Finance & Banking and Financial Engineering

EGADE Business School, Tecnologico de Monterrey, Santa Fe Campus, Mexico City, Mexico

ACADEMIC EXPERIENCE:

2016-Present **EGADE BUSINESS SCHOOL (TRIPLE CROWN ACCREDITED BUSINESS SCHOOL [AACSB, AMBA, EQUIS]), TECNOLOGICO DE MONTERREY (MONTERREY INSTITUTE OF TECHNOLOGY), SANTA FE CAMPUS, MEXICO CITY, MEXICO**

Full Professor (Research) (2016-Present):

-Full Research Professor of Finance & Banking and Financial Engineering.

-Holding the Rank of SNI II According to the National System of Researchers (SNI) of the National Council of Science and Technology (CONACYT), Mexico. The SNI has Established Four Ranking Categories for Researchers, with a Maximum Rank of SNI III.

-Involved in Leading Research Activities in Diverse Finance Fields, such as:
Financial Risk Management, Financial Engineering and Investments with Emphasis on Risk and Portfolio Management in Emerging Markets and Commodities, among others. Results of Research Activities are Published in Highly Ranked Refereed Academic Journals, Chapters in Refereed Books, Refereed Research Methods Case Studies, Refereed Business Case Studies, and Refereed Conference Proceedings.

-Member of the Strategic Research Group (GIEE) with Focus on Finance and Macroeconomics (EGADE Business School, Tecnológico de Monterrey).

-Research Fellow of the Economic Research Forum (ERF), MENA Region.

-Academic Advisor/Mentor for Junior Finance Faculty for Research Activities and Publications Tactics.

-Academic Supervisor/Advisor/Mentor for PhD Students in Finance & Banking (Supervision of Research Proposals, Theses and Research Papers).

-Member of "*ResearchGate*" (R^G, Scientists and Researchers Network) to Share Research Papers and Ongoing Research Projects, Ask and Answer Questions on Relevant Research Issues, and Find Collaborators on Distinctive Research Topics.

-Member of the Research Group in Quantitative Finance and Financial Engineering:
Leaders: Prof. Dr. Mazin A. M. Al Janabi (EGADE Business School, Tecnológico de Monterrey, Mexico City, Mexico) and Prof. Dr. Duc Khuong Nguyen (IPAG Lab, IPAG Business School, France, and LeBow College of Business, Drexel University, USA). Members: Berger, Theo (University of Bremen, Department of Business Administration, Germany) and Arreola Hernandez, Jose (Rennes Business School, Department of Accounting and Finance, France).

-Lecturing of Senior Courses in Finance & Banking and Financial Engineering for Graduate Students: Masters of Finance (M.Sc.) and Doctorate in Financial Science (Ph.D.).

-Courses taught from Fall 2016—Present are:
Investments Theory (Ph.D.), Derivatives Securities and Risk Management (M.Sc.), Global Financial Strategy (M.Sc. and MBA), Investments (M.Sc.).

-Presenter of Hands-on Seminars for Graduate Students and Alumni on Various Topics: *Global Financial Markets & Investment Strategy; Derivatives Securities & Risk Management, Principles of Finance.*

-Member of the Ph.D. (Financial Science), Ph.D. (Business Administration) and M.Sc. (Finance) Programs and Selection Committees.

-Financial and Mathematical Modeling, Including the Development of Various Excel-Based Software Packages for Class Trainings and Simulations.

-Reviewer of Academic Research Papers for Several International Refereed Journals (e.g. Journal of Banking & Finance, among others).

-Attending and Participating in Accreditation Events of the EGADE Business School (AACSB, EQUIS and AMBA).

-Participant in EGADE Business School Academic Seminars, Students´ Orientation and Welcoming Programs, Meetings and other Activities of the Institution.

-Attending and Participating in International Conferences/Symposiums Organized by EGADE Business School and other Local/International Event organized by other Institutions and Entities.

-Expositor of Training Lectures on "Trading of Financial Instruments", using Trading Room Infrastructure, such as "*Bloomberg*" Terminal and Simulator.

-Integrating IT Infrastructure in Class Teaching and Learning.

-Academic Advisor/Mentor for the Finance Faculty Group for Teaching and Research Matters.

-Coordinator of Intended Learning Outcomes and Objectives for Various Courses in Finance & Banking and Financial Engineering.

2006-2016 **UNITED ARAB EMIRATES UNIVERSITY (UAEU), COLLEGE OF BUSINESS AND ECONOMICS (AACSB ACCREDITED COLLEGE OF BUSINESS), Al-AIN, ABU DHABI, UNITED ARAB EMIRATES (UAE)**

<u>Full Professor (2013-2016) and Associate Professor (2006-2013):</u>

-Full Professor of Finance & Banking and Financial Engineering.

-Designated as Graduate Faculty (Level 5) to Participate in Graduate Programs. This Designation is the Highest Academic Level According to the UAE University's Graduate Programs Policy.

-Research Fellow of the Economic Research Forum (ERF), MENA Region.

-Member of "*ResearchGate*" (R^G, Scientists and Researchers Network) to Share Research Papers and Ongoing Research Projects, Ask and Answer Questions on Relevant Research Issues, and Find Collaborators on Distinctive Research Topics.

-Teaching Senior Courses in Financial Engineering, Finance & Banking and Financial Management for DBA, MBA and BBA Students.

-Courses taught from Fall 2006—Spring 2016 are:
Financial Analysis-Research in Support of Business Functions (DBA), International Finance and Banking (MBA), Investment Analysis and Portfolio Management (MBA), Derivatives Securities (BBA), Principles of Financial Management (BBA), Banking Operations Management (BBA), Investments (BBA), Risk Management (BBA), Financial Institutions Management (BBA), Financial Institutions and Risk Management (BBA).
-Presenting Practical/Training Lectures along with Panel Discussions in International Joint Guest Speaker Events Organized by UAEU in Collaboration with Northern Illinois University (NIU) and other US Universities.

-Establishing the basis for Research Activities in the Field of Financial Risk Management and Financial Engineering with Emphasis on Risk Management and Coherent Portfolio Management in Emerging Markets. The Results of Research Activities are Published in Refereed Academic Journals, Chapters in Refereed Research Books, and Conferences' Proceedings.

-Chair and Member of the Following University, College and Department Committees:
PhD, DBA, MBA and BBA Curriculum Development; Promotion Committee (University, College and Department, Levels); University Excellence Allowance Review Committee; Faculty Peer Evaluation of Teaching; Chair of Finance Recruitment Committee; Chair of Faculty Review Committee; College Council; Strategic and Planning Council (Chairing the Excellence in Teaching and Students Development Program Sub-Committee); Research Committee; Outcome Assessment (Assessment of Learning, AOL) Committee; Academic Dishonesty Committee; Faculty Research Ethical Committee; Faculty Affairs Committee; Students Affairs Committee; EMBA Program Committee; MBA Program Committee; Trading Room Committee; Trading Room (Financial Laboratory) Committee; and Database and Technical Support Committee.

-Attending and Participating in Accreditation Events of the College of Business and Economics School (AACSB, AMBA, etc.).

-Reviewer of Academic Research Papers for the UAE University's Annual Research Conference and Several International Refereed Journals (e.g. Journal of Banking & Finance, among others).

-Academic Reviewer of Research Grants for the UAE University and other International Research Institutions.

-Participant in the College of Business and Economics (CBE) Academic Seminars, Meetings and other Activities of the UAE University.

-Attending and Participating in International Conferences/Symposiums Organized by the CBE and other Local/International Event organized by other Institutions and Entities.

-Expositor of Training Lectures on "Trading of Financial Instruments", using the CBE's Trading Room, "*Financial Trading System*™" Simulator (FTS) and REUTERS Terminal.

-Integrating iPad, iBook Author and iTuneU in Class Teaching and Learning.

-Incorporating Smart-Room and Smart-Board Facilities and Technology as an Integral Part of Classroom Teaching and Learning.

-Academic Advisor/Mentor for the Finance Faculty Group for Research and Teaching Activities.

-Academic Advisor/Mentor for the Economics & Finance Club and Students Affairs Committee.

-Coordinator of Various Courses in Finance & Banking and Financial Engineering.

2001-2006 **AL AKHAWAYN UNIVERSITY, SCHOOL OF BUSINESS ADMINISTRATION IFRANE, MOROCCO**

Associate Professor (2003-2006) and Assistant Professor (2001-2003):

-Associate Professor of Finance & Banking and Financial Engineering.

-Teaching Senior Courses in Financial Engineering, Finance & Banking and Financial Management for MBA, Executive MBA and BBA Students.

-Courses taught from Fall 2001—Summer 2006 are:
International Finance (MBA, EMBA, and BBA levels), Financial Investments (BBA), Corporate Finance (EMBA), Financial Intermediation (BBA), Management of Financial Institutions (MBA), Business and Corporate Finance (BBA).

-Member of the Following School of Business Administration Committees:
MBA and Graduates Committee, Trading Room Committee, Evaluation Committee, Library Liaison Committee.

-Establishing the basis for Research Activities in the Field of Financial Risk Management with Emphasis on Emerging Markets. The Results of Research Activities are Published in Refereed Academic Journals, Chapters in Refereed Research Books, and Conferences' Proceedings.

-Supervision of MBA students Qualifying Exam Requirements Dissertations and Member of the MBA Committee.

-Expositor of Advanced Seminars and Conferences in Financial Risk Management and Analysis of Derivative Products for the Executive Education Center, Local Banks and the Moroccan Stock Exchange.

-Participant in the School of Business (SBA) Academic Seminars, Meetings and other Activities of the AUI University.
-Designer of Specific Financial Software that are used by the SBA's Trading Room Activities.

-Expositor of Training Lectures on "Trading of Financial Instruments", using the SBA's Trading Room and "*Financial Trading System*™" Simulator (FTS).

-Academic Advisor for the Students Finance Club and Principal Academic Advisor for the Finance Faculty Group.

1999-2000 **INSTITUTO TECNOLOGICO AUTONOMO DE MEXICO (ITAM)**
MEXICO CITY, MEXICO

-Lecturer in Financial Risk Management and Analysis of Derivative Products.

1998-1999 **NATIONAL BANKING AND SECURITIES COMMISSION (CNBV)**
MEXICO CITY, MEXICO

-Lecturer and Expositor of Short Seminars and Conferences on Derivative Products, Financial Risk Management, Money Markets and Capital Markets.

1995-1998 **TELEVISA (Latin American Broadcasting Corporation)**
MEXICO CITY, MEXICO

-Expositor in Different Television Programs on Derivative Products and Financial Risk Management.

1991-1992 **INSTITUTO TECNOLOGICO AUTONOMO DE MEXICO (ITAM)**
MEXICO CITY, MEXICO

-Lecturer in Numerical Methods with Computational Applications and Applied Mathematics.

1990-1991 **NATIONAL INSTITUTE OF NUCLEAR RESEARCH**
STATE OF MEXICO, MEXICO

-Researcher and Lecturer.

1987-1990 **UNIVERSITY OF LONDON, QUEEN MARY COLLEGE**
LONDON, ENGLAND, UNITED KINGDOM

-Lecturer in the Computer Aided Teaching Unit (CATU) for B.Sc. and M.Sc. Students.

PROFESSIONAL EXPERIENCE:

1999-2001 **BBVA-BANCOMER (Spanish Financial Group)**
MEXICO CITY, MEXICO

Director, Treasury and Global Market Risk Management:

-Heads the Trading Risk Management team of Interest Rate, Equities, Foreign Exchange and Derivatives Exposures.

-Responsible for the Measurement, Quantification and Communication of all Interest Rate, Foreign Exchange, Equities and Derivatives Products Risks.

-Daily Reporting of Risks Exposures (Market and Counterparty Risks) to Senior Management and Risk Committees.

-Elaboration of Policy and Procedures Manuals for Market Risk and Counterparty Risk.

-Proposing Methods for Hedging of Exposures using Derivative Products and Structured Instruments.

-Heads the Market-Liquidity Risk Management team of Balance-Sheet Management (ALM).

-Determining of the Impact of New Products on the Earnings and Margins of the Financial Group.

-Forecasting of Net Interest Income with Different Interest Rate Shocks and Pro-Forma Fund Transfer Pricing.

-Proposing Methods for Hedging of Balance-Sheet Exposures using Conventional Products and Derivative Products.

-Participation in the Asset & Liability (ALCO), Trading Risk and Investment Committees.

-Development of Funds Transfer Pricing (FTP) and RAROC Methodologies and Models.

-Development of Economic-Capital (EC), Value-at-Risk (VaR), Earning-at-Risk (EaR) and Liquidity-at-Risk (LaR) Methodologies, Models and Procedures. Assigning Risk Limits and Monitoring of Approved Limits.

-Elaboration of Policy and Procedure Manuals for Asset and Liability Management.

-Lecturer of Seminars and Short Courses in Asset/ Liability Management and Advanced Risk Management.

1998-1999 **SOMOZA / CORTINA & ASOCIADOS (Financial Group) and QUANTUM GLOBAL FINANCIAL SERVICES (Financial Consulting Firm)**
MEXICO CITY, MEXICO

Director of Risk Management and Research / Consultant: Risk Management Advisory Services:

-Firm-wide Risk Management Advisory Services for the Mexican and Latin American Markets.

-Development of Market Risk (Value-at-Risk, VaR) and Counterparty Risk Methodologies, Models and Systems.

-Development of Quantitative Analysis Methodologies and Models for local Banks, Brokerage Houses and Funds.

-Advisory services for Hedging of Exposures using Derivative Products and Structured Instruments.

-Asset Management and Asset Allocation Advisory services for local Mutual Funds.

-Fundamental Analysis of Stocks and Equity Research.

-Development of Quantitative Analysis Methodologies and Models.

-Lecturer of Seminars and Short Courses in Financial Risk Management and Derivative Products.

1998-1998 **ACTINVER SECURITIES (Asset and Fund Management Firm)**
MEXICO CITY, MEXICO and HOUSTON, TX, USA

Director of Research and Quantitative Analysis for Asset Management Services:

-Asset Management and Asset Allocation for local Mutual Funds and Offshore Hedge Funds.

-Firm-wide Risk Management Advisory Services.

-Development of Market Risk (Value-at-Risk, VaR) and Counterparty Risk Methodologies, Models and Systems.

-Fundamental Analysis of Stocks and Equity Research.

-Development of Quantitative Analysis Methodologies and Models.

-Hedging of Potential Exposures using Derivative Products and Structured Instruments.

1995- 1998 **ING BARINGS (Dutch Financial Group)**
MEXICO CITY, MEXICO and NEW YORK, NY, USA

<u>Senior Risk Manager for Trading, Market and Counterparty Risk Management:</u>

-Trading Risk Management of Interest Rate (Debt Trading), Equities and Derivatives Exposures and Reporting of Risk Analysis Results to Senior Management.

-Development of VaR (Value-at-Risk) Models and Systems for Debt Trading, Equities and Derivative Products.

-Development of Counterparty Exposure Risk Models and Systems.

-Development of Credit Risk Models for Total Return Swaps and Collateral Loans.

-Assigning of Risk Limits and Monitoring of Approved VaR and Counterparty Limits for each Trading Desk.

-Establishment of Policy and Procedures Manuals for Market Risk, Counterparty Risk and Credit Risk.

-Proposing Methods for Hedging of Exposures using Derivative Products and Structured Instruments.

-Implementing Asset Allocation and Optimum Portfolios Strategies for the Trading and Asset Management Groups.

-Participation in the Management, Asset & Liability (ALCO) and Investment Committees.

-Lecturer of Short Seminars on “Value-at-Risk” and “Derivative Products” for Traders and Sales Teams.

1993-1995 **BURSAMEX, CASA DE BOLSA (Brokerage House and Investment Bank)**
MEXICO CITY, MEXICO and NEW YORK, NY, USA

<u>Director of Financial Derivatives Products (Trading & Sales):</u>

-Trading & Sales, Pricing, Structuring and Analysis of Derivative Products and Financial Risk Management.

-Development of Pricing Models for the Sales and Corporate Finance Teams and other Administrative Duties.

-Lecturer of Short Seminars on Derivative Products and Money Market Securities for Traders and Sales Teams.

Head and Senior Fixed-Income Analyst:

-Fixed-Income Research, Portfolio Optimization, Investment Strategies and Tactics.

1991-1993 **BUFETE INDUSTRIAL (Industrial Construction Company)**
MEXICO CITY, MEXICO and HOUSTON, TX, USA

Specialist Process Engineer, Department of Process Engineering:

-Guidelining and Supervising Engineers in the Various Activities Related to the Process Department.

-Administration and Schedule Control of the Process Group.

-Technical Support for Personnel on Different Projects Including the Design of Chemical and Power Plants.

1990-1991 **NATIONAL INSTITUTE OF NUCLEAR RESEARCH**
STATE OF MEXICO, MEXICO

Researcher and Lecturer, Department of Engineering Systems:

-Researcher and Lecturer in Power Plants Engineering.

-Supervising Engineers in the Various Activities Related to the Engineering Systems Department.

-Technical Support for Personnel on Different Projects Related to Power Plants Engineering.

1987-1991 **URENCO, LTD.**
MARLOW, U.K.

Researcher and Postgraduate Student:

-Worked on a Joint Research Between URENCO, LTD and the University of London, Queen Mary College, for the Development of Theory and Modeling Techniques for the Separation of Multi-Isotopic Mixtures.

PUBLICATIONS IN REFEREED & INDEXED JOURNALS, PEER REVIEWED CHAPTERS IN BOOKS, BOOKS, RESEARCH METHODS & BUSINESS CASE STUDIES, CONFERENCES AND CITATIONS:

(1) Finance & Banking Publications in Refereed and Indexed International Academic Journals:

1. Al Janabi, Mazin A. M., Ferrer, Roman, and Shahzad, Jawad, *"Liquidity-adjusted value-at-risk optimization of a multi-asset portfolio using a vine copula approach".* Under Second Review (Accepted, In Press): ***Physica A: Statistical Mechanics and its Applications**,* 2019.
[Publisher: Elsevier, Inc.]

2. Al Janabi, Mazin A. M., and Arreola Hernandez, Jose*,* "*Forecasting of dependence, market and investment risks of a global index portfolio".* Under Second Review (Conditionally Accepted, Minor Revisions): ***Journal of Forecasting**,* 2019*.*
[Publisher: Wiley-Blackwell].

3. Al Janabi, Mazin A. M., Grillini, Stefano, Sharma, Abhijit, Ozkan, Aydin, *"Pricing of time-varying illiquidity within the Eurozone: Evidence using a Markov switching liquidity-adjusted capital asset pricing model".* ***International Review of Financial Analysis**,* Vol. 64, pp. 145-158, 2019.
[Publisher: Elsevier, Inc.]

4. Al Janabi, Mazin A. M., Arreola Hernandez, Jose, Berger, Theo, Khuong Nguyen, Duc, "*Multivariate Dependence and Portfolio Optimization Algorithms under Illiquid Market Conditions*", ***European Journal of Operational Research***, Vol. 259, No. 3, pp. 1121-1131, 2017.
[Publisher: Elsevier, Inc.]

5. Al Janabi, Mazin A. M., Khuong Nguyen, Duc, Arreola Hernandez, Jose, Hammoudeh, Shawkat, Reboredo, Juan Carlos, *"Global Financial Crisis and Dependence Risk Analytics of Sector Portfolios: A Vine Copula Approach", **Applied Economics**,* Vol. 49, No. 25, pp. 2409–2427, 2017.
[Publisher: Routledge; Taylor & Francis Group]

6. Al Janabi, Mazin A. M., Khuong Nguyen, Duc, Arreola Hernandez, Jose, Hammoudeh, Shawkat *"Time lag dependence, cross-correlation and risk analysis of U.S. energy and non-energy stock portfolios", **Journal of Asset Management***, Vol. 16, No. 7, pp. 467-483, 2015.
[Publisher: Palgrave Macmillan Publishers, Ltd.]

7. Al Janabi, Mazin A. M., "*Scenario Optimization Technique for the Assessment of Downside-Risk and Investable Portfolios in Post-Financial Crisis*", ***Int. J. of Financial Engineering (Formerly, Journal of Financial Engineering)**,* Vol. 2, No. 3, pp. 1550028-1 to 1550028-28, 2015.
[Publisher: World Scientific Publishing Co., Inc.]

8. Al Janabi, Mazin A. M., *"Optimal and Investable Portfolios: An Empirical Analysis with Scenario Optimization Algorithms under Crisis Market Prospects",* ***Economic Modelling***, Vol. 40, pp. 369-381, 2014.
   [Publisher: Elsevier, Inc.]

9. Al Janabi, Mazin A. M., "*Optimal and Coherent Economic-Capital Structures: Evidence from Long and Short-Sales Trading Positions under Illiquid Market Perspectives*", ***Annals of Operations Research***, Vol. 205, No.1, pp. 109-139, 2013.
   [Publisher: Springer Publishing Co., Inc.]

10. Al Janabi, Mazin A. M., "*On the Appraisal of LVaR throughout the Close-out Period: An Investment Management Outlook from Recent Global Financial Crisis",* ***International Journal of Management Practice***, Vol. 6, No. 3, pp. 248-285, 2013.
    [Publisher: Inderscience Publishers]

11. Al Janabi, Mazin A. M., "*Optimal Commodity Asset Allocation with a Coherent Market Risk Modeling*", ***Review of Financial Economics,*** Vol. 21, No. 3, pp. 131-140, 2012.
    [Publisher: Elsevier, Inc.]

12. Al Janabi, Mazin A. M., "*Risk Management in Trading and Investment Portfolios: An Optimization Algorithm for Maximum Risk-Budgeting Threshold*", ***Journal of Emerging Market Finance***, Vol. 11, No. 2, pp. 189-229, 2012.
    [Publisher: SAGE Publishing, Inc.]

13. Al Janabi, Mazin A. M., *"Derivatives Securities in Emerging MENA Markets: Structuring Lessons from other Financial Markets*", ***Journal of Banking Regulation***, Vol. 13, No. 1, pp. 73-85, 2012.
    [Publisher: Palgrave Macmillan Publishers, Ltd.]

14. Al Janabi, Mazin A. M., "*A Generalized Theoretical Modeling Approach for the Assessment of Economic Capital under Asset Market Liquidity Risk Constraints*", ***The Service Industries Journal***, Vol. 31, No. 13 & 14, pp. 2193-2221, 2011.
    [Publisher: Routledge; Taylor & Francis Group]

15. Al Janabi, Mazin A. M., "*Economic Capital Allocation under Coherent Market Liquidity Constraints*", ***Journal of Economic Research,*** Vol. 16, No. 2, pp. 147-186, 2011.
    [Publisher: Asia Pacific Economic Association & Hanyang Economic Research Institute]

16. Al Janabi, Mazin A. M., "*Dynamic Equity Asset Allocation with Liquidity-Adjusted Market Risk Criterion: Appraisal of Efficient and Coherent Portfolios*", ***Journal of Asset Management***, Vol. 12, No. 6, pp. 378-394, 2011.
    [Publisher: Palgrave Macmillan Publishers, Ltd.]

17. Al Janabi, Mazin A. M., "*Modeling Coherent Trading Risk Parameters under Illiquid Market Perspective*", ***Studies in Economics and Finance,*** Vol. 28, No. 4, pp. 301-320, 2011.
[Publisher: Emerald Group Publishing Limited]

18. Al Janabi, Mazin A. M., A., Hatemi-J, M., Irandoust, "*An Empirical Investigation of the Informational Efficiency of the GCC Equity Markets: Evidence from Bootstrap Simulation*", ***International Review of Financial Analysis***, Vol. 19, No. 1, pp. 47-54, 2010.
[Publisher: Elsevier, Inc.]

19. Al Janabi, Mazin A. M., A., Hatemi-J, M., Irandoust, "*Modeling Time-Varying Volatility and Expected Returns: Evidence from GCC and MENA Regions*", ***Emerging Markets Finance and Trade***, Vol. 46, No. 5, pp. 39-47, 2010.
[Publisher: M.E. Sharpe, Inc.]

20. Al Janabi, Mazin A. M., *"Incorporating Asset Liquidity Effects in Risk-Capital Modeling"*, ***Review of Middle East Economics and Finance***, Vol. 6, No. 1, Article 3, 2010.
[Publisher: Berkeley Press & De Gruyter]

21. Al Janabi, Mazin A. M., "*Market Liquidity and Strategic Asset Allocation: Applications to GCC Stock Exchanges*", ***Middle East Development Journal***, Vol. 1, No. 2, pp. 227-254, 2009.
[Publisher: World Scientific Publishing Co., Inc.]

22. Al Janabi, Mazin A. M., "*Corporate Treasury Market Price Risk Management: Practical Approach for Strategic Decision-Making*", ***Journal of Corporate Treasury Management***, Vol. 3, No. 1, pp. 55-63, 2009.
[Publisher: Henry Stewart Publications, LLP]

23. Al Janabi, Mazin A. M., "*Commodity Price Risk Management: Valuation of Large Trading Portfolios under Adverse and Illiquid Market Settings"*, ***Journal of Derivatives & Hedge Funds,*** Vol. 15, No. 1, pp. 15-50, 2009.
[Publisher: Palgrave Macmillan Publishers, Ltd.]

24. Al Janabi, Mazin A. M., "*On the Appropriate Function of Trading Risk Management Units: Principal Objectives and Adequate Use of Internal Models"*, ***Journal of Banking Regulation***, Vol. 10, No. 1, pp. 68-87, 2008.
[Publisher: Palgrave Macmillan Publishers, Ltd.]

25. Al Janabi, Mazin A. M., "*A Practical Approach to Market Risk Analysis and Control: Empirical Test of the Mexican Foreign Exchange and Stock Markets*", ***Int. J. Risk Assessment and Management***, *Special Issue on: Financial Risk Management*, Vol. 9, Nos. 1/2, pp. 70-103, 2008.
[Publisher: Inderscience Publishers]

26. Al Janabi, Mazin A. M., "*Internal Regulations and Procedures for Financial Trading Units"*, ***Journal of Banking Regulation***, Vol. 9, No.2, pp. 116-130, 2008.
[Publisher: Palgrave Macmillan Publishers, Ltd.]

27. Al Janabi, Mazin A. M., *"Proactive Risk Management in Emerging and Islamic Financial Markets: Evidence from the Moroccan Financial Markets",* ***Humanomics: Int. J. Systems and Ethics*** *(HIJSE*), Vol. 24, No. 2, pp. 74-94, 2008.
[Publisher: Emerald Group Publishing Limited]

28. Al Janabi, Mazin A. M., "*Integrating Liquidity Risk Factor into a Parametric Value at Risk Method*", ***Journal of Trading***, summer issue, Vol. 3, No. 3, pp. 76-87, 2008.
[Publisher: Institutional Investor, Inc.]

29. Al Janabi, Mazin A. M., "*Risk Analysis, Reporting and Control of Equity Exposure: Viable Applications to the Mexican Financial Market"*, ***Journal of Derivatives & Hedge Funds,*** Vol. 13, No. 1, pp. 33-58, 2007.
[Publisher: Palgrave Macmillan Publishers, Ltd.]

30. Al Janabi, Mazin A. M., "*On the Use of Value-at-Risk for Managing Foreign Exchange Exposure in Large Portfolios*", ***Journal of Risk Finance,*** Vol. 8, No. 3, pp. 260-287, 2007.
[Publisher: Emerald Group Publishing Limited]

31. Al Janabi, Mazin A. M., "*A Value at Risk Approach to Measuring Equity Trading Risk Exposure in Emerging Stock Markets*", ***Asian Academy of Management Journal of Accounting and Finance,*** Vol. 3 No. 1, pp. 1-19, 2007.
[Publisher: Asian Academy of Management]

32. Al Janabi, Mazin A. M., "*Equity Trading Risk Management: The Case of Casablanca Stock Exchange*", ***Int. J. Risk Assessment and Management****, Special Issue on: Flexibility and Risk Management*. Vol. 7, No. 4, pp. 535-568, 2007.
[Publisher: Inderscience Publishers]

33. Al Janabi, Mazin A. M., "*Internal Risk Control Benchmark Setting for Foreign Exchange Exposure: The Case of the Moroccan Dirham*", ***Journal of Financial Regulation and Compliance***, Vol. 14, No. 1, pp. 84-111, 2006.
[Publisher: Emerald Group Publishing Limited]

34. Al Janabi, Mazin A. M., "*Foreign Exchange Trading Risk Management with Value at Risk: Case Analysis of the Moroccan Market"*, ***Journal of Risk Finance,*** Vol. 7, No. 3, pp. 273-291, 2006.
[Publisher: Emerald Group Publishing Limited]

35. Al Janabi, Mazin A. M., "*On the Inception of Sound Derivative Products in Emerging Markets: Real-World Observations and Viable Solutions*", ***Journal of Financial Regulation and Compliance,*** Vol. 14, No. 2, pp. 151-164, 2006.
[Publisher: Emerald Group Publishing Limited]

(2) Finance & Banking Publications in Peer-Reviewed Book Chapters:

1. Al Janabi, Mazin A. M., "*Computational Techniques and Reporting Process of Risk Exposure in Emerging Markets in the Wake of the 2007-2009 Global Financial Meltdown"*, in Ben Ameur, Hechmi, Ftiti, Zied, and Louhichi, Waël (Eds.), ***Handbook of Financial and Economic Systems: Transformations & New Challenges****,* World Scientific Publishing Co., Inc., USA, UK, Singapore, 2019. (*Under Review*).
   [Publisher: World Scientific Publishing Co., Inc.]

2. Al Janabi, Mazin A. M., *"Coherent Asset Allocations with Liquidity-Adjusted Value-at-Risk Method: Review of Theoretical Algorithms and Applications"*, in Nugyyen, Duc Khuong, and Boubaker, Sabri (Eds.), ***Handbook of Global Financial Markets: Transformations, Dependence, and Risk Spillovers****,* World Scientific Publishing Co., Inc., USA, UK, Singapore, 2019. (*Accepted, In Press*).
   [Publisher: World Scientific Publishing Co., Inc.]

3. Al Janabi, Mazin A. M., *"Commodity Markets Asset Allocation with Robust Liquidity Risk Management Optimization Parameters"*, in Goutte, Stéphane, and Guesmi, Khaled (Eds.), ***Handbook of Risk Factors and Contagion in Commodity Markets and Stock Markets****,* World Scientific Publishing Co., Inc., USA, UK, Singapore, 2019. (*Accepted, In Press*).
   [Publisher: World Scientific Publishing Co., Inc.]

4. Al Janabi, Mazin A. M., Smith, Zachary, and Mumtaz, Muhammad Z. *"Opacity, Stale Pricing, Extreme Bounds Analysis, and Hedge Fund Performance: Making Sense of Reported Hedge Fund Returns",* in Lee, Cheng Few (Eds.), ***Handbook of Financial Econometrics, Mathematics, Statistics, and Machine Learning****,* World Scientific Publishing Co., Inc., USA, UK, Singapore, 2020. (*Accepted, In Press*). ISBN: 978-981-12-0238-4|
   [Publisher: World Scientific Publishing Co., Inc.]

5. Al Janabi, Mazin A. M., Smith, Zachary, and Mumtaz, Muhammad Z. *"Splines, Heat, and IPOs: Advances in the Measurement of Aggregate IPO Issuance and Performance",* in Lee, Cheng Few (Eds.), ***Handbook of Financial Econometrics, Mathematics, Statistics, and Machine Learning****,* World Scientific Publishing Co., Inc., USA, UK, Singapore, 2020. (*Accepted, In Press*). ISBN: 978-981-12-0238-4|
   [Publisher: World Scientific Publishing Co., Inc.]

6. Al Janabi, Mazin A. M., *"Risk Management in Emerging Markets in Post 2007-2009 Financial Crisis: Robust Algorithms and Optimization Techniques under Extreme Events Market Scenarios",* in Rajagopal and Ramesh Behl (Eds.), ***Innovation, Technology, and Market Ecosystems - Managing Industrial Growth in Emerging Markets****,* Springer-Palgrave MacMillan, NY, USA, 2020, (*Accepted, In Press*). Hardcover ISBN 978-3-030-23009-8| eBook ISBN 978-3-030-23010-4|DOI 10.1007/978-3-030-23010-4
   [Publisher: Springer-Palgrave MacMillan, NY]

7. Al Janabi, Mazin A. M., *"Evaluation of Optimum and Coherent Economic-Capital Portfolios under Complex Market Prospects"*, in *García-Márquez, Fausto Pedro* (Ed.), ***Handbook of Research on Big Data Clustering and Machine Learning,*** *IGI Global, Inc., USA,* 2020, (*Accepted, In Press*).
   [Publisher: IGI Global, Inc.]

8. Al Janabi, Mazin A. M., *"Risk Management in Emerging and Islamic Markets in Light of the Subprime Global Financial Crisis: Optimization Algorithms for Strategic Decision-Making under Intricate Market Outlooks"*, in Nader Naifar (Ed.), ***Impact of Financial Technology (FinTech) on Islamic Finance and Financial Stability,*** *IGI Global, Inc., USA,* 2020, (*Accepted, In Press*). ISBN13: 9781799800392|ISBN10: 1799800393|EISBN13: 9781799800415|DOI: 10.4018/978-1-7998-0039-2
   [Publisher: IGI Global, Inc.]

9. Al Janabi, Mazin A. M., *"Strategic Corporate Decision-Making with Market and Liquidity Risk Management"*, in Ziolo, Magdalena (Ed.), ***Social, Economic, and Environmental Impacts Between Sustainable Financial Systems and Financial Markets*** (pp. 307-318), Hershey, PA: IGI Global, Inc., USA, 2020, (*Accepted, In Press*). ISBN13: 9781799810339|ISBN10: 179981033X|EISBN13: 9781799810353|DOI: 10.4018/978-1-7998-1033-9. ch014.
   [Publisher: IGI Global, Inc.]

10. Al Janabi, Mazin A. M., *"Theoretical and Practical Foundations of Liquidity-Adjusted Value-at-Risk (LVaR): Optimization Algorithms for Portfolios Selection and Management"*, in Metawa, Noura, Elhoseny, Mohamed, Hassanien, Aboul Ella, and Hassan, M. Kabir (Eds.), ***Expert Systems: Smart Financial Applications in Big Data Environments,*** Routledge; Taylor & Francis Group, USA, and London, UK, 2019. ISBN-10: 0367109522 and ISBN-13: 978-0367109523.
    [Publisher: Routledge; Taylor & Francis Group]

11. Al Janabi, Mazin A. M., "*Derivatives Products in Emerging Markets and Prudential Regulations*", in Claire Payne and Sidney Garcia (Eds.), ***Emerging Markets: Recent Developments, Challenges and Future Prospects***, Nova Science Publishers, New York, USA, 2018. ISBN: 978-1-53613-039-3.
    [Publisher: Nova Science Publishers, Inc.]

12. Al Janabi, Mazin A. M., "*Liquidity Risk Management in Emerging and Islamic Markets in Post-Financial Crisis in Gulf Cooperation Council*", in M. Kabir Hassan, University of New Orleans (Ed.), ***Handbook of Empirical Research on Islam and Economic Life,*** pp. 411-433, Edward Elgar Publishing Inc., Northampton, MA, USA, 2017. ISBN: 978 1 78471 072 9.
    [Publisher: Edward Elgar Publishing, Inc.]

13. Al Janabi, Mazin A. M., *"Value at Risk Prediction under Illiquid Market Conditions: A Comparison of Alternative Modeling Strategies"*, in Buchanan, Bonnie, Nugyyen, Duc Khuong, and Boubaker, Sabri (Eds.), ***Risk Management in Emerging Markets: Issues, Framework and Modeling***, pp. 251-289, Emerald Group Publishing Limited, United Kingdom, 2016. ISBN-13: 978-1786354525.
    [Publisher: Emerald Group Publishing Limited]

14. Al Janabi, Mazin A. M., "*Tactical Risk Analysis in Emerging Markets in the Wake of the Credit Crunch and Ensuing Sub-Prime Financial Crisis*", in Nugyyen, Duc Khuong, Arouri, Mohamed and Boubaker, Sabri (Eds.), ***Emerging Markets and the Global Economy: A Handbook***, pp. 413-446, Elsevier, Inc., The Netherland, 2014. ISBN: 9780124115491.
[Publisher: Elsevier, Inc.]

15. Al Janabi, Mazin A. M., "GCC Financial Markets in the Wake of Recent Global Crisis", in M. Peeters et al. (Eds.), ***Financial Integration - A focus on the Mediterranean Region***, Financial and Monetary Policy Studies Series, Vol. 36, pp. 139-155, Springer, New York, USA, 2013. ISBN 978-3-642-44020-5.
[Publisher: Springer Publishing Co., Inc.]

16. Al Janabi, Mazin A. M., "*Strategic Stock Markets Risk Assessment in Emerging Economies*", in Wetherby Allison S. (Ed.), ***The Stock Market: Crisis, Recovery and Emerging Economies***, pp. 35-61, Nova Science Publishers, New York, USA, 2011. ISBN: 978-1-61209-045-0.
[Publisher: Nova Science Publishers, Inc.]

17. Al Janabi, Mazin A. M., "*Case Analysis of the Moroccan Stock Market: A Financial Risk Management Approach*", in Allam A. (Ed.), ***Business Excellence and Competitiveness in the Middle East and North Africa***, pp. 253-264, Inderscience Publishers, United Kingdom, 2007. ISBN: 0–907776–38–8.
[Publisher: Inderscience Publishers]

18. Al Janabi, Mazin A. M., "*Trading Risk Management: Practical Applications to Emerging-Markets*", in Motamen-Samadian S. (Ed.), ***Risk Management in Emerging Markets***, pp. 91-136, Palgrave MacMillan, United Kingdom, 2005. ISBN: 978-0-230-59636-8.
[Publisher: Palgrave Macmillan Publishers, Ltd.]

(3) Finance & Banking Peer-Reviewed Research Methods Case Studies and Business Case Studies:

1. Al Janabi, Mazin A. M., "*Evaluating, Managing, and Controlling the Impacts of Assets Liquidity Risk When Trading Financial Securities in Emerging Markets*", in ***SAGE Research Methods Cases,*** Online ISBN: 9781526469304, DOI: 10.4135/9781526469304, SAGE Publishing, Inc., California, USA, 2019.
[Publisher: SAGE Publishing, Inc.]

2. Al Janabi, Mazin A. M., "*Dubai Financial Markets, Trading of Securities, and Investment Decision-Making*", in ***SAGE Business Cases***, Online ISBN: 9781526479822, DOI: http://dx.doi.org/10.4135/9781526479822, SAGE Publishing, Inc., California, USA, 2019.
[Publisher: SAGE Publishing, Inc.]

(4) Finance & Banking Publications in Peer-Reviewed Books:

1. Al Janabi, Mazin A. M., "***Financial Risk Management: Applications to the Moroccan Stock Market***"*.* Consulting/Advisory Book in Financial Trading Risk Management, Al Akhawayn University in Ifrane (AUI), Ifrane, Morocco, 2005. ISBN: 9954-413-47-2.
   [Publisher: AUI University Press]

2. Al Janabi, Mazin A. M., "***Formulation of Successful Derivatives Products in Emerging-Markets***"*.* Consulting/Advisory Book in Financial Risk Management, Al Akhawayn University in Ifrane (AUI), Ifrane, Morocco, 2003. ISBN: 9954-413-30-8.
   [Publisher: AUI University Press]

(5) Finance & Banking Publications under Review in International Refereed and Indexed Academic Journals:

1. Al Janabi, Mazin A. M., Asadi, Saeed (Research Fellow in Financial Engineering, Tarbiat Modares University), "*Measuring market and credit risk under Solvency II: Evaluation of standard technique versus internal models for stocks and bonds markets*". Under Review: ***Insurance: Mathematics and Economics,*** 2019, [Publisher: Elsevier, Inc.]

2. Al Janabi, Mazin A. M., *"Is Optimum Always Optimal? A Revisit of the Mean-Variance Method under Nonlinear Measures of Dependence and Non-Normal Liquidity Constraints"*. Under Review: ***Journal of Forecasting,*** 2018*,* [Publisher: Wiley-Blackwell].

3. Al Janabi, Mazin A. M., Smith, Zachary (Saint Leo University, USA), and Mumtaz, Muhammad Z. (National University of Sciences and Technology (NUST), Pakistan) and Zabolotnyuk, Yuriy (Carleton University, Canada*) "Blockchain and the Future of Securities Exchanges ".* Under Review: ***Information Economics and Policy,*** 2019*,* [Publisher: Elsevier, Inc.].

4. Al Janabi, Mazin A. M., *"Constrained Optimization Algorithms for the Computation of Investable Portfolios Analytics: Evaluation of Economic-Capital Parameters for Performance Measurement and Improvement".* Under Review: ***Int. J. of Information Technology and Decision Making,*** 2019, [Publisher: World Scientific Publishing Co., Inc.].

5. Al Janabi, Mazin A. M., *"Multivariate Portfolio Optimization under Illiquid Market Prospects: A Review of Theoretical Algorithms and Practical Techniques for Liquidity Risk Management".* Under Review: ***Journal of Modelling in Management,*** 2019, [Emerald Group Publishing Limited].

6. Al Janabi, Mazin A. M., *"On the Structuring of Reliable Derivatives Products in Emerging Markets: Lessons from the Outcomes of Latest Subprime Financial Crunch".* Under Review: ***Journal of Economics, Finance and Administrative Science,*** 2019, [Emerald Group Publishing Limited].

(6) Finance & Banking Manuscripts under Preparation and Potential Research Projects for Future Development:

1. Al Janabi, Mazin A. M., Berger, Theo (University of Bremen, Department of Business Administration, Germany), Khuong Nguyen, Duc (IPAG Lab, IPAG Business School, France, and LeBow College of Business, Drexel University, USA), Arreola Hernandez, Jose (Rennes Business School, Department of Accounting and Finance, France), *"Estimating and Forecasting Liquidity Value-at-Risk: A Dynamic Copula Approach".*

2. Al Janabi, Mazin A. M., Ozkan, Aydin (University of Huddersfield, Business School, UK), Grillini, Stefano, (University of Bradford, School of Management, UK), Sharma, Abhijit (University of Bradford, School of Management, UK), "*A Study on the Persistency of Illiquidity using Markov Transition Probabilities*".

3. Al Janabi, Mazin A. M., Ozkan, Aydin (University of Huddersfield, Business School, UK), Grillini, Stefano (University of Bradford, School of Management, UK), Sharma, Abhijit (University of Bradford, School of Management, UK), *"Time-Varying Illiquidity and Spillovers in the Eurozone".*

4. Al Janabi, Mazin A. M., Leovardo Mata Mata, (Tecnologico de Monterrey) and José Antonio Núñez Mora (EGADE Business School, Tecnologico de Monterrey), *"Multivariate Portfolio Optimization using Generalized Hyperbolic Distribution Dependence Algorithms under Illiquid Market Outlooks".*

5. Al Janabi, Mazin A. M., Smith, Zachary (Saint Leo University, USA), "*Is Finding the True Alpha a Myth or a Fact? A Tale from Active and Passive Portfolio Management*".

6. Al Janabi, Mazin A. M., Smith, Zachary (Saint Leo University, USA), *"A Model of Investor Behavior ".*

7. Al Janabi, Mazin A. M., Asadi, Saeed (Research Fellow in Financial Engineering, Tarbiat Modares University), "*Measuring Market and Credit Risk under Solvency II: Evaluating Standard Method versus Internal Model using GJR-EVT-Copula Technique* ".

8. Al Janabi, Mazin A. M., Smith, Zachary (Saint Leo University, USA), and Mumtaz, Muhammad Z. (National University of Sciences and Technology (NUST), Pakistan), *"Hawkes Processes and its Application to Modern Investment Theory".*

9. Al Janabi, Mazin A. M., and Smith, Zachary (Saint Leo University, USA), *"Crowdinvesting and FinTech-An Economic and Legal Perspective".*

10. Al Janabi, Mazin A. M., Oikonomou, Fotini (Centre of Planning and Economic Research, Hellenic Open University & Open University of Cyprus), *"The Impact of Trading Volume and Foreign Exchange on Herding Estimations in BRICS Countries".*

11. Al Janabi, Mazin A. M., Aviral Kr. Tiwari (Faculty of Management, IFHE University, India), Rania Jammazi (IPAG Business School, Boulevard Saint Germain, Paris, France, *and* Faculty of Management and Economic Sciences, Sousse, Tunisia, LAREQUAD, Faculty of Management and Economic Sciences, Tunis, Tunisia), *"Forecasting Liquidity Value at Risk for European Bond Markets with a Regime Switching Copula Approach".*

12. Al Janabi, Mazin A. M., Aviral Kr. Tiwari (Faculty of Management, IFHE University, India), Rania Jammazi (IPAG Business School, Boulevard Saint Germain, Paris, France, *and* Faculty of Management and Economic Sciences, Sousse, Tunisia, LAREQUAD, Faculty of Management and Economic Sciences, Tunis, Tunisia), *"Multivariate Dependence and Portfolio Optimization under Illiquid Market Conditions Using Regime Switching Copula Approach".*

13. Al Janabi, Mazin A. M., *"On the Modeling of Multiple-Assets Holding Volume during the Close-out Period: An Initial Value Differential Equations Approach".*

14. Al Janabi, Mazin A. M., "*Method Development Aspects of Liquidity-Adjusted Value-at-Risk (LVaR) Technique: Theoretical Foundations and Algorithms".*

15. Al Janabi, Mazin A. M., "*Coherent Asset Allocations with Liquidity-Adjusted Value-at-Risk Method: Review of Theoretical Algorithms and Applications".*

16. Al Janabi, Mazin A. M., *"Is Optimal Always Optimal? A Revisit of the Mean-Variance Method under Nonparametric and Liquidity Constraints".*

17. Al Janabi, Mazin A. M., *"Assessment of Efficient and Coherent Risk-Capital Components under Liquidity Risk Constraints: Applications to Commodity and Financial Service Industries ".*

18. Al Janabi, Mazin A. M., *"Stocks, Petrol, and Gold: What more could one desire? Empirical Relevance for Emerging GCC Financial Markets".*

19. Al Janabi, Mazin A. M., *"Dynamic Asset-Allocations and Tactical Hedging-Strategies in Emerging Economies: An Application to GCC Financial Markets".*

20. Al Janabi, Mazin A. M., *"Modeling Time-Varying Volatility and Expected Returns in Hedge Funds".*

21. Al Janabi, Mazin A. M., "*Trading Risk Management in Emerging Financial Markets: A Broad Risk Measurement Approach*".

22. Al Janabi, Mazin A. M., "*Liquidity Trading Risk Management: An Appraisal of Distinct Approaches*".

23. Al Janabi, Mazin A. M., *"Modeling of Hedge Funds Trading Risk Parameters under Illiquid and Adverse Market Perspective".*

24. Al Janabi, Mazin A. M., *"Dynamic Asset Allocation with Constrained Liquidity-Adjusted Value-at-Risk (CL-VaR): Review of Efficient and Coherent Portfolios".*

25. Al Janabi, Mazin A. M., *"Asset Allocation with Liquidity-Adjusted Market Risk Modeling: Evidence from Emerging Financial Markets".*

26. Al Janabi, Mazin A. M., "*Commodity Risk Management in Large Portfolios: A General Risk Management Technique*".

27. Al Janabi, Mazin A. M., *"Optimum and Coherent Asset Allocations in Commodity Markets".*

(7) Finance & Banking Publications in Refereed International Conferences/ Symposiums:

1. Al Janabi, Mazin A. M., "*Valuation of Optimum and Coherent Economic-Capital Portfolios under Illiquid Market Scenarios*". Research Paper Presented and Published in the Proceedings of the 8th Applied Financial Modelling Conference, Asia-Pacific Applied Economics Association (APAEA), Istanbul Sehir University, Istanbul, Turkey, April 11-12, 2019.

2. Al Janabi, Mazin A. M., Smith, Zachary, Mumtaz, Muhammad Z., and Zabolotnyuk, Yuriy "*Blockchain and the Future of Securities Exchanges*". Research Paper Presented and Published in the Proceedings of the 56th Annual Meeting of the Academy of Economics and Finance (AEF), St. Petersburg Beach, Florida, USA, February 6-9, 2019.

3. Al Janabi, Mazin A. M., "*Portfolios Management under Stressed Market Conditions: A Review of Optimization Algorithms within LVaR Technique*", Research Paper Presented and Published in the Proceedings of the VIII Congreso de Investigación Financiera FIMEF, EGADE Business School, Monterrey Campus, Monterrey, Mexico, August 30-31, 2018.

4. Al Janabi, Mazin A. M., Smith, Zachary, Mumtaz, Muhammad Z., and Zabolotnyuk, Yuriy *"Blockchain and the Future of Securities Exchanges".* Research Paper Presented and Published in the Proceedings of the 6th Crowdinvesting Symposium: *"Blockchain and Initial Coin Offerings"*, Max Planck Institute for Innovation and Competition, Munich, Germany, July 20, 2018.

5. Al Janabi, Mazin A. M., "*Constrained Optimization Parameters for the Computation of Investable Portfolios*". Research Paper Presented and Published in the Proceedings of the 9th International Research Meeting in Business and Management (IRMBAM-2018), jointly organized by IPAG Business School, South Champagne Business School, Telfer School of Management - University of Ottawa, University of Nice Sophia Antipolis and University of Bern. IPAG Business School, Nice Campus, Nice, France, July 5-7, 2018.

6. Al Janabi, Mazin A. M., "*Optimal and Coherent Asset Allocation with Liquidity-Adjusted Value-at-Risk (LVaR) Constraints: Empirical Relevance to Commodity Portfolio Management*". Research Paper Presented and Published in the Proceedings of the 2017 World Finance Conference (WFC) with ISBN: 978-989-98816-4-8. The 2017 WFC was Sponsored by the Italian Economic Society and Faculty of Economics, Law and Political Science, University of Cagliari, Cagliari, Sardinia, Italy, July 26-28, 2017.

7. Al Janabi, Mazin A. M., Arreola Hernandez, Jose, Berger, Theo, Khuong Nguyen, Duc, "*Multivariate Dependence and Portfolio Optimization Algorithms under Illiquid Market Conditions*". Research Paper Selected as the "*Best Paper*" of EGADE Business School among all Business Disciplines and Presented at the Annual Research Congress of the Tecnológico de Monterrey, Monterrey, Mexico, January 26, 2017. **(*Best Research Paper Award*).**

8. Al Janabi, Mazin A. M., "*Method Development Aspects of Liquidity-Adjusted Value-at-Risk (LVaR) Technique for Commodities Portfolios*". Research Paper Presented and Published in the Proceedings of the 23rd International Academic Conference, Venice, organized by the International Institute of Social and Economic Sciences, IISES (Faculty of Economics, University of Economics, Prague). The conference is organized as well in cooperation with the Venice International University, Venice, Italy, April 27-30, 2016.

9. Al Janabi, Mazin A. M., "*Estimation of Economic-Capital Structures in Financial Trading Books under Adverse Market Perspectives*". Research Paper Presented and Published in the Proceedings of the Spring 2015 Conference of the Multinational Finance Society (MFS). Organized by Cyprus University of Technology, Cyprus and Centre for Quantitative Research in Financial Economics, Durham University Business School, UK. Larnaca, Cyprus, April, 17-19, 2015.

10. Al Janabi, Mazin A. M., *"Constrained Optimization Parameters for the Computation of Investable Portfolios under Crisis-Driven Market Outlooks: A Regulatory Economic-Capital Structural Approach".* Research Paper Presented and Published in the Proceedings of the 53rd Annual Meeting of the European Working Group for Commodities and Financial Modeling (EWGCFM) and 2nd Conference of the Research Centre for Energy Management (RCEM), Technical University of Crete (Financial Engineering Laboratory), Chania, Crete, Greece, May, 22-24, 2014.

11. Al Janabi, Mazin A. M., *"Dubai Financial Market (DFM) and Investment Decision-Making: A Practical iCase Study for Trading of Securities"*. An Interactive *iPad's iCase-Study* Developed and Presented During the *iCase-Study* Writing Competition 2013-2014 Day, College of Business and Economics, UAE University, Al-Ain, UAE, June 18, 2014.

12. Al Janabi, Mazin A. M., *"Optimal and Investable Portfolios: An Empirical Analysis with Scenario Optimization Algorithms under Crisis Market Prospects".* Research Paper Presented and Published in the Proceedings of the 51st Annual Meeting of the European Working Group for Commodities and Financial Modeling (EWGCFM) and 1st Conference of the Research Centre for Energy Management (RCEM) & the International Centre for Shipping, Trade and Finance (ICSTF), ESCP Europe Business School, ESCP Europe's London Campus, London, U.K., May, 16-18, 2013.

13. Al Janabi, Mazin A. M., "*Scenario Optimization-Algorithms for the Assessment of Investable Portfolios under Crisis-Driven Market Prospects*". Research Paper Presented and Included in

the Book of Abstracts of the Summer Research Presentation Day, College of Business and Economics, UAE University, Al-Ain, UAE, June 13, 2013.

14. Al Janabi, Mazin A. M., *"Risk Analysis in Emerging GCC Markets in the Wake of the Recent Financial Crisis*". Research Paper Presented at Workshop No. 8: International Financial Integration of Mediterranean Economies–Recent Developments and Future Opportunities. 13th Mediterranean Research Meeting, Montecatini Terme, organized by the Mediterranean Program of the Robert Schuman Center for Advanced Studies at the European University Institute in Florence, Italy, 21-24 March 2012.

15. Al Janabi, Mazin A. M., *"Assessment of Efficient and Coherent Risk-Capital Components with Applications to Commodity and Financial Service Industries".* Research Paper Presented at the 49th Annual Meeting of the European Working Group on Financial Modeling (EWGFM), School of Economics, Aalto University, Helsinki, Finland, November 24-26, 2011.

16. Al Janabi, Mazin A. M., *"Evaluation of Optimal and Coherent Risk-Capital Structures under Adverse Market Outlooks".* Research Paper Published in Refereed and Edited Proceedings of the 47th Annual Meeting of the European Working Group on Financial Modeling (EWGFM). The Proceedings are included in the Conference Proceeding Citation Index (CPCI) of the Web of Science, 2011.

17. Al Janabi, Mazin A. M., "*Optimal and Coherent Economic-Capital Structures: Evidence from Long and Short-Sales Trading Positions under Illiquid Market Perspectives*". Research Paper Presented and Published in the Proceedings of the 60th Annual Meeting of the Midwest Finance Association, Chicago, USA, March 2-5, 2011.

18. Al Janabi, Mazin A. M., "*On the Assessment of Coherent Economic-Capital Structures*". Research Paper Presented and Published in the Proceedings of the Third Research Symposium in Business and Economics, College of Business Administration, Abu Dhabi University, Abu Dhabi, UAE, 17th of February, 2011.

19. Al Janabi, Mazin A. M., "*Evaluation of Optimal and Coherent Risk-Capital Structures under Adverse Market Outlooks*". Research Paper Presented and Published in the Online Contributed Proceedings of the 47th Annual Meeting of the European Working Group on Financial Modeling (EWGFM), The event is organized by Faculty of Mathematics and Physics, Charles University and the Faculty of Economics, Technical University of Ostrava, Prague, Czech Republic, October 28-30, 2010.

20. Al Janabi, Mazin A. M., "*Economic Capital Allocation under Market Liquidity Constraints*". Research Paper Presented and Published in the Proceedings of the 8th NTU International Conference on Economics, Finance and Accounting (2010 IEFA) organized by the National Taiwan University (NTU), Taipei, Taiwan, June 21-23, 2010.

21. Al Janabi, Mazin A. M., "*Economic Capital Allocation under Market Liquidity Constraints*". Research Paper Presented and Published in the Proceedings of the International Conference on Business and Economics, American College of Thessaloniki**,** Thessaloniki, Greece, May 6-8, 2010.

22. Al Janabi, Mazin A. M., "*Economic Capital Allocation under Market Liquidity Constraints*". Research Paper Presented and Published in the Proceedings of the Research Symposium in Business & Economics, Department of Economics and Finance, School of Business and Management, American University of Sharjah, Sharjah, UAE, February 11, 2010.

23. Al Janabi, Mazin A. M., "*Asset Market Liquidity Risk Management: A Generalized Theoretical Modeling Approach for Trading and Fund Management Portfolios*". Research Paper Presented and Published in the Proceedings of the Quantitative Methods in Finance (QMF) Annual Conference, University of Technology Sydney, Sydney, Australia, December 16-19 2009.

24. Al Janabi, Mazin A. M., "*Economic Capital Allocation under Market Liquidity Constraints*". Research Paper Presented and Included in the Book of Abstracts of the First Summer Research Presentation Day, College of Business and Economics, UAE University, Al-Ain, UAE, November 19, 2009.

25. Al Janabi, Mazin A. M., "*On the Incorporation of Liquidity Risk in Trading and Investment Portfolios*". Research Paper Presented and Published in the Proceedings of the 16th Annual Global Finance Association Conference, Honolulu, Hawaii, USA, April 5-8, 2009.

26. Al Janabi, Mazin A. M., *"Asset Allocation with Liquidity-Adjusted Market Risk Modeling: Empirical Relevance to Emerging GCC Financial Markets".* Research Paper Presented and Published in the Proceedings of the Economic Research Forum 15th Annual Conference, Cairo, Egypt, 23-25 November 2008.

27. Al Janabi, Mazin A. M., "*Trading Risk Management in Emerging GCC Financial Markets: A Broad Risk Measurement Approach*", Research Paper Presented at Credit and Financial Risk Management International Risk Management Conference, Florence, Italy, June 12-14, 2008.

28. Al Janabi, Mazin A.M., "*Integrating Liquidity Risk Factor into a Parametric Value at Risk Method",* Research Paper Presented and Published in the Proceedings of the Midwest Finance Association 57th Annual Conference, San Antonio, Texas, USA, March, 2008. **(*One of the Two Best Papers in the Area of Market Microstructures*).**

29. Al Janabi, Mazin A. M., "*A Value at Risk Approach to Measuring Equity Trading Risk Exposure in Emerging Stock Markets*", Research Paper Presented and Published in the Proceedings of the 7th Asian Academy of Management Conference (AAMC) 2007, May 21 - 25, 2007, Penang Island, Malaysia. Conference organized by the Asian Academy of Management and School of Management, Universiti Sains Malaysia (USM)**. (*Best Research Paper Award*).**

30. Al Janabi, Mazin A. M., **“***Proactive Risk Management in Emerging and Islamic Financial Markets: Evidence from the Moroccan Financial Markets*”, Research Paper Presented and Published in the Proceedings of the Second Banking and Finance International Conference (BFIC), Islamic Banking and Finance, Lebanese American University (LAU), School of Business, Irwin Hall, February 23-24, 2006, Beirut, Lebanon.

31. Al Janabi, Mazin A. M., *“Quantitative Analysis of the Mexican Stock Market: Proactive Relevance to Market Risk Management”,* Research Paper that was Presented and Published in the Proceedings of the Spring Conference Organized by the International Academy of Business and Public Administration Disciplines (IABPAD), May 23-26, 2005, Double Tree Hotel, Dallas, Texas, USA. **(*Best Research Paper Award*).**

32. Al Janabi, Mazin A. M., “*Trading Risk Management: Practical Applications to Emerging-Markets”*, Research Paper Presented at the International Conference on Emerging Markets and Global Risk Management, Center for the Study of Emerging Markets, University of Westminster, London, U.K. June 11-12, 2004.

(8) Finance & Banking Presentations in International Conferences / Symposiums:

1. Al Janabi, Mazin A. M., “*Valuation of Optimum and Coherent Economic-Capital Portfolios under Illiquid Market Scenarios*”. Research Paper Presented and Published in the Proceedings of the 8th Applied Financial Modelling Conference, Asia-Pacific Applied Economics Association (APAEA), Istanbul Sehir University, Istanbul, Turkey, April 11-12, 2019.

2. Al Janabi, Mazin A. M., Smith, Zachary, Mumtaz, Muhammad Z., and Zabolotnyuk, Yuriy “Blockchain and the Future of Securities Exchanges”. Research Paper Presented and Published in the Proceedings of the 56th Annual Meeting of the Academy of Economics and Finance (AEF), St. Petersburg Beach, Florida, USA, February 6-9, 2019.

3. Al Janabi, Mazin A. M., “*Portfolios Management under Stressed Market Conditions: A Review of Optimization Algorithms within LVaR Technique*”, Research Paper Presented and Published in the Proceedings of the VIII Congreso de Investigación Financiera FIMEF, EGADE Business School, Monterrey Campus, Monterrey, Mexico, August 30-31, 2018.

4. Al Janabi, Mazin A. M., Smith, Zachary, Mumtaz, Muhammad Z., and Zabolotnyuk, Yuriy *“Blockchain and the Future of Securities Exchanges”.* Research Paper Presented and Published in the Proceedings of the 6th Crowdinvesting Symposium: *“Blockchain and Initial Coin Offerings”*, Max Planck Institute for Innovation and Competition, Munich, Germany, July 20, 2018.

5. Al Janabi, Mazin A. M., “*Constrained Optimization Parameters for the Computation of Investable Portfolios*”. Research Paper Presented and Published in the Proceedings of the 9th International Research Meeting in Business and Management (IRMBAM-2018), jointly

organized by IPAG Business School, South Champagne Business School, Telfer School of Management - University of Ottawa, University of Nice Sophia Antipolis and University of Bern. IPAG Business School, Nice Campus, Nice, France, July 5-7, 2018.

6. Al Janabi, Mazin A. M., "*Optimal and Coherent Asset Allocation with Liquidity-Adjusted Value-at-Risk (LVaR) Constraints: Empirical Relevance to Commodity Portfolio Management*". Research Paper Presented and Published in the Proceedings of the 2017 World Finance Conference (WFC) with ISBN: 978-989-98816-4-8. The 2017 WFC was Sponsored by the Italian Economic Society and Faculty of Economics, Law and Political Science, University of Cagliari, Cagliari, Sardinia, Italy, July 26-28, 2017.

7. Al Janabi, Mazin A. M., Arreola Hernandez, Jose, Berger, Theo, Khuong Nguyen, Duc, "*Multivariate Dependence and Portfolio Optimization Algorithms under Illiquid Market Conditions*". Research Paper Selected as the "*Best Paper*" of EGADE Business School among all Business Disciplines and Presented at the Annual Research Congress of the Tecnológico de Monterrey, Monterrey, Mexico, January 26, 2017. **(*Best Research Paper Award in Finance and Macroeconomics*).**

8. Al Janabi, Mazin A. M., "*Method Development Aspects of Liquidity-Adjusted Value-at-Risk (LVaR) Technique for Commodities Portfolios*". Research Paper Presented and Published in the Proceedings of the 23rd International Academic Conference, Venice, organized by the International Institute of Social and Economic Sciences, IISES (Faculty of Economics, University of Economics, Prague). The conference is organized as well in cooperation with the Venice International University, Venice, Italy, April, 27-30, 2016.

9. Al Janabi, Mazin A. M., "*Estimation of Economic-Capital Structures in Financial Trading Books under Adverse Market Perspectives*". Research Paper Presented and Published in the Proceedings of the Spring 2015 Conference of the Multinational Finance Society (MFS). Organized by Cyprus University of Technology, Cyprus and Centre for Quantitative Research in Financial Economics, Durham University Business School, UK. Larnaca, Cyprus, April, 17-19, 2015.

10. Al Janabi, Mazin A. M., *"Constrained Optimization Parameters for the Computation of Investable Portfolios under Crisis-Driven Market Outlooks: A Regulatory Economic-Capital Structural Approach".* Research Paper Presented and Published in the Proceedings of the 53rd Annual Meeting of the European Working Group for Commodities and Financial Modeling (EWGCFM) and 2nd Conference of the Research Centre for Energy Management (RCEM), Technical University of Crete (Financial Engineering Laboratory), Chania, Crete, Greece, May, 22-24, 2014.

11. Al Janabi, Mazin A. M., *"Dubai Financial Market (DFM) and Investment Decision-Making: A Practical iCase Study for Trading of Securities"*. An Interactive *iPad's iCase-Study* Developed and Presented During the *iCase-Study* Writing Competition 2013-2014 Day, College of Business and Economics, UAE University, Al-Ain, UAE, June 18, 2014.

12. Al Janabi, Mazin A. M., *"Optimal and Investable Portfolios: An Empirical Analysis with Scenario Optimization Algorithms under Crisis Market Prospects".* Research Paper Presented at the 51st Annual Meeting of the European Working Group for Commodities and Financial Modeling (EWGCFM) and 1st Conference of the Research Centre for Energy Management (RCEM) & the International Centre for Shipping, Trade and Finance (ICSTF), ESCP Europe Business School, ESCP Europe's London Campus, London, U.K., May, 16-18, 2013.

13. Al Janabi, Mazin A. M., "*Scenario Optimization-Algorithms for the Assessment of Investable Portfolios under Crisis-Driven Market Prospects*". Research Paper Presented at the Summer Research Presentation Day, College of Business and Economics, UAE University, Al-Ain, UAE, June 13, 2013.

14. Al Janabi, Mazin A. M., *"Risk Analysis in Emerging GCC Markets in the Wake of the Recent Financial Crisis*". Research Paper Presented at Workshop No. 8: International Financial Integration of Mediterranean Economies–Recent Developments and Future Opportunities.13th Mediterranean Research Meeting, Montecatini Terme, organized by the Mediterranean Program of the Robert Schuman Center for Advanced Studies at the European University Institute in Florence, Italy, 21-24 March 2012.

15. Al Janabi, Mazin A. M., *"Assessment of Efficient and Coherent Risk-Capital Components with Applications to Commodity and Financial Service Industries".* Research Paper Presented at the 49th Annual Meeting of the European Working Group on Financial Modeling (EWGFM), School of Economics, Aalto University, Helsinki, Finland, November 24-26, 2011.

16. Al Janabi, Mazin A. M., "*Optimal and Coherent Economic-Capital Structures: Evidence from Long and Short-Sales Trading Positions under Illiquid Market Perspectives*". Research Paper Presented at the 60th Annual Meeting of the Midwest Finance Association, Chicago, USA, March 2-5, 2011.

17. Al Janabi, Mazin A. M., "*On the Assessment of Coherent Economic-Capital Structures*". Research Paper Presented at the Third Research Symposium in Business and Economics, College of Business Administration, Abu Dhabi University, Abu Dhabi, UAE, 17th of February, 2011.

18. Al Janabi, Mazin A. M., "On the *Modeling of Coherent Economic-Capital Structures*". Research Paper Presented at a Research Symposium, Faculty of Business and Economics, UAE University, Al-Ain, UAE, November 3, 2011.

19. Al Janabi, Mazin A. M., "*Global Financial Markets and Investment Analysis*". Research Document Presented at a Research Seminar for all Faculty of Business and Administration's Senior Students, Faculty of Business Administration, UAE University, Al-Ain, UAE, Spring Semester 2011.

20. Al Janabi, Mazin A. M., "*Real-World Applications of Derivative Securities in Global Financial Markets*". Research Document Presented at a Research Seminar for all Faculty of Business and Administration's Senior Students, Faculty of Business Administration, UAE University, Al-Ain, UAE, Spring Semesters 2006-2010.

21. Al Janabi, Mazin A. M., "*Evaluation of Optimal and Coherent Risk-Capital Structures under Adverse Market Outlooks*". Research Paper Presented at the 47th Annual Meeting of the European Working Group on Financial Modeling (EWGFM). The event is organized by Faculty of Mathematics and Physics, Charles University and the Faculty of Economics, Technical University of Ostrava, Prague, Czech Republic, October 28-30, 2010.

22. Al Janabi, Mazin A. M., "*Economic Capital Allocation under Market Liquidity Constraints*". Research Paper Presented at the 8th NTU International Conference on Economics, Finance and Accounting (2010 IEFA) organized by the National Taiwan University (NTU), Taipei, Taiwan, June 21-23, 2010.

23. Al Janabi, Mazin A. M., "*Economic Capital Allocation under Market Liquidity Constraints*". Research Paper Presented at the International Conference on Business and Economics, American College of Thessaloniki**,** Thessaloniki, Greece, May 6-8, 2010.

24. Al Janabi, Mazin A. M., "*Economic Capital Allocation under Market Liquidity Constraints*". Research Paper Presented at the Research Symposium in Business & Economics, Department of Economics and Finance, School of Business and Management, American University of Sharjah, Sharjah, UAE, February 11, 2010.

25. Al Janabi, Mazin A. M., "*Asset Market Liquidity Risk Management: A Generalized Theoretical Modeling Approach for Trading and Fund Management Portfolios*". Research Paper Presented at Quantitative Methods in Finance (QMF) Annual Conference, University of Technology Sydney, Sydney, Australia, December 16-19 2009.

26. Al Janabi, Mazin A. M., "*Economic Capital Allocation under Market Liquidity Constraints*". Research Paper Presented at the First Summer Research Presentation Day, College of Business and Economics, UAE University, Al-Ain, UAE, November 19, 2009.

27. Al Janabi, Mazin A. M., "*On the Incorporation of Liquidity Risk in Trading and Investment Portfolios*". Research Paper Presented at a Research Symposium, College of Business and Economics, UAE University, Al-Ain, UAE, October 15, 2009.

28. Al Janabi, Mazin A. M., "*On the Incorporation of Liquidity Risk in Trading and Investment Portfolios*". Research Paper Presented at the 16th Annual Global Finance Association Conference, Honolulu, Hawaii, USA, April 5-8, 2009.

29. Al Janabi, Mazin A. M., *"Asset Allocation and Optimum Risk Limits with Liquidity-Adjusted Market Risk Modeling: Empirical Relevance to Emerging GCC Financial Markets".* Research

Paper Presented in the School of Business, American University of Beirut, Lebanon, December 3, 2008.

30. Al Janabi, Mazin A. M., *"Asset Allocation with Liquidity-Adjusted Market Risk Modeling: Empirical Relevance to Emerging GCC Financial Markets".* Research Paper Presented and Published in the Proceedings of the Economic Research Forum 15th Annual Conference, Cairo, Egypt, November 23-25, 2008.

31. Al Janabi, Mazin A. M., "*An Empirical Investigation of the Informational Efficiency of the GCC Equity Markets*", Research Paper Presented at the Research Symposium in Finance, College of Business and Economics, UAE University, Al-Ain, UAE, November 20, 2008.

32. Al Janabi, Mazin A. M., "*Trading Risk Management in Emerging GCC Financial Markets: A Broad Risk Measurement Approach*", Research Paper presented at Credit and Financial Risk Management International Risk Management Conference, Florence, Italy, June 12-14, 2008.

33. Al Janabi, Mazin A. M., "*Integrating Liquidity Risk Factor into a Parametric Value at Risk Method"* Research Paper Presented and Published in the Proceedings of the Midwest Finance Association 57th Annual Conference, San Antonio, Texas, USA, March, 2008. **(*One of the Best Two Papers in the Area of Market Microstructure*).**

34. Al Janabi, Mazin A. M., "*A Comprehensive Value at Risk Approach to Measuring Equity Trading Risk Exposure in Emerging Stock Markets*", Research Paper will be Presented and Published in the Proceedings of the 7th Asian Academy of Management Conference (AAMC) 2007, May 21-25, 2007, Penang Island, Malaysia. Conference organized by the Asian Academy of Management and School of Management, Universiti Sains Malaysia (USM)**. (*Best Research Paper Award*).**

35. Al Janabi, Mazin A. M., **"***Proactive Risk Management in Emerging and Islamic Financial Markets: Evidence from the Moroccan Financial Markets*", Research Paper Presented at a Research Symposium, College of Business and Economics, UAE University, Al-Ain, UAE, November 09, 2006.

36. Al Janabi, Mazin A. M., **"***Proactive Risk Management in Emerging and Islamic Financial Markets: Evidence from the Moroccan Financial Markets*", Research Paper Presented and Published in the Proceedings of the Second Banking and Finance International Conference (BFIC), Islamic Banking and Finance, Lebanese American University (LAU), School of Business, Irwin Hall, February 23-24, 2006, Beirut, Lebanon.

37. Al Janabi, Mazin A. M., *"Quantitative Analysis of the Mexican Stock Market: Proactive Relevance to Market Risk Management",* Research Paper that was Presented and Published in the Proceedings of the Spring Conference Organized by the International Academy of Business and Public Administration Disciplines (IABPAD), May 23-26, 2005, Double Tree Hotel, Dallas, Texas, USA. **(*Best Research Paper Award*).**

38. Al Janabi, Mazin A. M., "*Trading Risk Management: Practical Applications to Emerging-Markets"*, Research Paper Presented at the International Conference on Emerging Markets and Global Risk Management, Center for the Study of Emerging Markets, University of Westminster, London, U.K. June 11-12, 2004.

39. Al Janabi, Mazin A. M., "*Risk Management in Emerging Markets*", Global Wealth 2003: The 2nd International Finance and Business Forum and Exhibition, Casablanca, Morocco, December 2 – 5, 2003.

40. Al Janabi, Mazin A. M., "*Guidelines for the Creation of Successful Derivative Products in Morocco*", Presentation given at the Stock Exchange, Banks, Universities Annual Conference. Al Akhawayn University in Ifrane, April 2003.

41. Al Janabi, Mazin A. M., "*Integral Management of the Investment Portfolio",* Conference Organized by the Institute of International Research, Mexico City, Mexico, September 2001.

42. Al Janabi, Mazin A. M., "*Integral Risk Management and Analysis of Derivative Products"*, Conference Organized by the Institute of International Research, Mexico City, Mexico, June 2001.

(9) Finance & Banking Refereed Working Papers:

1. Al Janabi, Mazin A. M., "*On the Evaluation of Economic-Capital Structures: Assessment of Optimal and Coherent Portfolios*", UAEU-FBE-Working Paper Series, WPS No. 2011-06, ISSN 2079-7141, Department of Economics and Finance, Faculty of Business and Economics, United Arab Emirates University.

2. Al Janabi, Mazin A. M., "*Modeling Coherent Risk-Capital Parameters under Illiquid Market Perspective*", UAEU-FBE-Working Paper Series, WPS No. 2011-04, ISSN 2079-7141, Department of Economics and Finance, Faculty of Business and Economics, United Arab Emirates University.

3. Al Janabi, Mazin A. M., "*On the Assessment of Coherent Economic-Capital Structures*" Social Science Research Network (SSRN) Working Paper Series, WPS: No. SSRN 1735187, 2011.

4. Al Janabi, Mazin A. M., *"A Generalized Theoretical Modeling Approach for the Assessment of Economic Capital under Asset Market Liquidity Risk Constraints",* UAEU-FBE-Working Paper Series, WPS No. 2010-03, ISSN 2079-7141, Department of Economics and Finance, Faculty of Business and Economics, United Arab Emirates University.

5. Al Janabi, Mazin A. M., "*Evaluation of Optimal and Coherent Risk-Capital Structures under Adverse Market Outlooks*", Social Science Research Network (SSRN) Working Paper Series, WPS: No. SSRN 1694447, 2010.

6. Al Janabi, Mazin A. M., "*Asset Market Liquidity Risk Management: A Generalized Theoretical Modeling Approach for Trading and Fund Management Portfolios*", Social Science Research Network (SSRN) Working Paper Series, WPS: No. SSRN 1525787, 2009.

7. Al Janabi, Mazin A. M., "*Asset Market Liquidity Risk Management: A Generalized Theoretical Modeling Approach for Trading and Fund Management Portfolios*", Munich Personal RePEc Archive, Working Paper Series, WPS: MPRA Paper No. 19498, 2009.

8. Al Janabi, Mazin A. M., *"Market Liquidity and Strategic Asset Allocation: Applications to GCC Stock Exchanges",* Accepted Paper Series, APS: No. SSRN 1619729, 2010.

9. Al Janabi, Mazin A. M., "*Asset Allocation with Liquidity-Adjusted Market Risk Modeling: Empirical Relevance to Emerging GCC Financial Market*", Economic Research Forum, Working Paper No: 464, 2009.

<u>(10) Finance & Banking Research Bulletin, Media, Published Comments, and other Internal Reports / Documents:</u>

1. Al Janabi, Mazin A. M., "*The Importance of Measuring Liquidity Risk with Smart Financial Applications: How to optimize your investment portfolio in the context of deceleration*", Finance|Research, EGADE IDEAS Research Bulletin, EGADE Business School, Tecnológico de Monterrey, September 1, 2019.

2. Al Janabi, Mazin A. M., "*¿Mercados bajistas?, así puedes optimizar tu cartera de inversión*", "*Excélsior - Dinero En Imagen*" *Newspaper*, March 1, 2019.

3. Al Janabi, Mazin A. M., "<u>*El Modelo Al Janabi*</u>", Interview and publication of an article in "*Tec Review*", March-April, 2019.

4. Al Janabi, Mazin A. M., "<u>*Derivatives Products in Emerging Markets with special focus on the Mexican Derivatives Market (MexDer*</u>)", Interview and publication of an article with the Mexican newspaper "*El Financiero*", November, 2018.

5. Al Janabi, Mazin A. M., "<u>*Innovación en Modelos de Inversión y Finanzas para Tiempos de Crisis*</u>", Research Bulletin in "*TRANSFERENCIA TEC*", Tecnológico de Monterrey, November, 2018.

6. Al Janabi, Mazin A. M., "<u>*How to Avoid Another Derivatives Crisis*</u>", Finance|Research, *EGADE IDEAS Research Bulletin*, EGADE Business School, Tecnológico de Monterrey, October, 2018.

7. Al Janabi, Mazin A. M., "<u>*Optimize your Investment Portfolio in Bearish Markets*</u>", Finance|Research, EGADE IDEAS Research Bulletin, EGADE Business School, Tecnológico de Monterrey, May, 2018.

8. Al Janabi, Mazin A. M., Participating in "*EGADE Research Talking Ideas*" in recording a video about my participation in the World Finance Conference and current trends in financial innovations and regulatory issues.

9. Al Janabi, Mazin A. M., Finance Research Seminars on "*Global Financial Markets and Investment Strategy*" for EGADE graduate students and alumni. The event transmitted via Livestream to the three EGADE Business School Campuses, March 3, 2018.

10. Participation in the 48th Research and Development Congress (48° Congreso de Investigación y Desarrollo) of the Tecnológico de Monterrey, January, 23-26, 2018, with five research items:

-Research Paper: *Multivariate Dependence and Portfolio Optimization Algorithms under Illiquid Market Scenarios.*
-Research Paper: *Global Financial Crisis and Dependence Risk Analytics of Sector Portfolios: A Vine Copula Approach.*
-Book Chapter: *Handbook of Empirical Research on Islam and Economic Life.*
-Book Chapter: *Risk Management in Emerging Markets: Issues, Framework and Modeling.*
-Conference Research Paper: *Optimal and Coherent Asset Allocation with Liquidity-Adjusted Value-at-Risk (LVaR) Constraints: Empirical Relevance to Commodity Portfolio Management.*

11. Al Janabi, Mazin A. M., *"Dubai Financial Market (DFM) and Investment Decision-Making: A Practical iCase Study for Trading of Securities"*. An Interactive *iPad's iCase-Study* Developed for the 2017 European Foundation for Management Development (EFMD) Case Writing Competition, under the categories of Finance & Banking and MENA Business Cases, EGADE Business School, Tecnológico de Monterrey, 2017.

12. Al Janabi, Mazin A. M., "*Liquidity Risk Management in the Avoidance of another Financial Crisis*", Finance|Research, *EGADE IDEAS Research Bulletin*, EGADE Business School, Tecnológico de Monterrey, October 8, 2017.

13. Al Janabi, Mazin A. M., "*When Trading in Emerging Markets, Assess Liquidity Risks*", Finance|Research, *EGADE IDEAS Research Bulletin*, EGADE Business School, Tecnológico de Monterrey, November 25, 2016.

14. Al Janabi, Mazin A. M., "*Strategic Plan for the Promotion of Teaching Effectiveness and the Establishment of Students' Development Program in the College of Business and Economics*", UAE University, 2009.

15. Al Janabi, Mazin A. M., "*Teaching Effectiveness and Evaluations Methods", School of Business Administration and Centre for Academic Development*, Al Akhawayn University in Ifrane, 2004.

16. Banana Skins 2004, "*Annual Report on Major Risks Facing Worldwide Banking",* Centre for the Study of Financial Innovation (CSFI), UK. Prof. Mazin A. M. Al Janabi was quoted with

"Published Comments" in the 2004 Annual Report as One of the Experts in Emerging Markets in the Field of Risk Management.

17. Al Janabi, Mazin A. M., "*Fixed Income Securities in Mexico*", Internal Report/Document, Bursamex, Brokerage House, Mexico City, Mexico, 1993.

18. Al Janabi, Mazin A. M., "*Futures Contracts on the Mexican Peso*", Internal Report/Document, Bursamex, Brokerage House, Mexico City, Mexico, 1994.

19. Al Janabi, Mazin A. M., "*Financial Derivatives*", Internal Report/Document, Bursamex, Brokerage House, Mexico City, Mexico, 1994.

20. Al Janabi, Mazin A.M., "*Financial Risk Management Advisory Services*", Internal Report/Document, ING-Barings, Financial Group, Mexico City, 1997.

21. Al Janabi, Mazin A. M., "*Risk Management Utilizing the Methodology of Value-at-Risk (VaR)",* Internal Report/Document, Quantum Global Financial Services, Mexico City, Mexico, 1999.

(11) Operations Research and Science & Engineering Refereed Publications:

1. Al Janabi, Mazin A. M., Arreola Hernandez, Jose, Berger, Theo, Khuong Nguyen, Duc, "*Multivariate Dependence and Portfolio Optimization Algorithms under Illiquid Market Conditions*", ***European Journal of Operational Research***, Vol. 259, No. 3, pp. 1121-1131, 2017. [Publisher: Elsevier, Inc.]

2. Al Janabi, Mazin A. M., "*Optimal and Coherent Economic-Capital Structures: Evidence from Long and Short-Sales Trading Positions under Illiquid Market Perspectives*", ***Annals of Operations Research***, Vol. 205, No.1, pp. 109-139, 2013.
[Publisher: Springer Publishing Co., Inc.]

3. Raichura, R. C., Al Janabi, Mazin A. M. and Langbein, G. M., "*The Effects of the 'Key' Molar Mass on the Design of a Cascade Handling a Multi-Isotopic Mixtures"*, ***Annals of Nuclear Energy***, Vol. 18, No. 6, 1991.
[Publisher: Elsevier, Inc.]

4. Raichura, R. C., Al Janabi, Mazin A. M. and Langbein, G. M., "*Some Aspects of the Separation of Multi-Isotopic Mixtures with Gas Centrifuge*", Proceedings of the Second Workshop on Separation Phenomena in Liquids and Gases, (P. Louvet, P. Noe, and Soubbaramayer, Eds.) Versailles, France, July 10-12, 1989.

5. Raichura, R. C., Al Janabi, Mazin A. M. and Langbein, G. M., "*Separation of Uranium Isotopes from Spent Reactor Fuel"*, *Working Research Paper*, University of London, U.K., 1992.

6. Raichura, R. C. and Al Janabi, Mazin A. M., “*Separation Units and Cascade Parameters for the Separation of Multi-Component Isotopic Mixtures*”, Queen Mary College Report No. QMC-EP 6041, University of London, London, U.K., June 1988.

7. Al Janabi, Mazin A. M., “*Theory of Cascades for the Separation of Multi-Isotopic Mixtures*”, Postgraduate Research, Queen Mary College, University of London, London, U.K., 1991.

8. Al Janabi, Mazin A. M., "*The Effects of Axial Molecular Diffusion and Radial Flow on the Separative Performance of a Gas Centrifuge*", Postgraduate Research, Queen Mary College, University of London, London, U.K., 1988.

9. Al Janabi, Mazin A. M., "*Pressurized Water Reactors (PWRs) Reactivity Accidents*", Undergraduate Research, University of Baghdad, 1985.

(12) Operations Research and Science & Engineering Presentations in International Conferences/ Symposiums:

1. Al Janabi, Mazin A. M., *"Separation of Multi-Isotopic Mixtures with Gas Centrifuge".* Research Paper Presented at a Research Symposium, Department of Thermo-Fluids, National Institute of Research (ININ), Salazar, State of Mexico, Mexico, 1991.

2. Raichura, R. C., Al Janabi, Mazin A. M. and Langbein, G. M., “*Some Aspects of the Separation of Multi-Isotopic Mixtures with Gas Centrifuge*”, Research Paper Presented at the Second Workshop on Separation Phenomena in Liquids and Gases, Versailles, France, July 10-12, 1989.

3. Al Janabi, Mazin A. M., “*Separation of Uranium Isotopes from Reprofeed with Gas Centrifuge*”, Research Paper Presented at the Annual Research Conference, Imperial College of Science and Technology, University of London, London, U.K., May 1988.

(13) Citations and Recognitions of Prior Research in Financial Engineering, Finance & Banking, Operations Research and Science & Engineering:

Prior research work in Finance & Banking, Operations Research and Science & Engineering have been cited and recognized internationally in several highly ranked journals, M.Sc. and Ph.D. theses and academic and professional books, such as:

European Journal of Operational Research; International Review of Financial Analysis; Quantitative Finance; Annals of Operations Research; International Review of Economics & Finance; Economic Modelling; Review of Financial Economics; Journal of International Financial Markets, Institutions and Money; Journal of Multinational Financial Management; The World Economy; Emerging Markets Review; Energy Economics; Energy Policy; Comparative Economic Studies; Applied Economics; Journal of Forecasting; Empirical Economics; Recourses Policy; Emerging Markets Finance and Trade; Studies in Economics and Finance; Research in

International Business and Finance; The North American Journal of Economics and Finance; Optimization: A Journal of Mathematical Programming and Operations Research; Journal of Computational and Applied Mathematics; Management International Review; Economics Bulletin; Applied Economics Letters; Journal of Economic Integration; Economia Politica; Estudios Gerenciales; International Journal of Management Science and Engineering Management; International Journal of Energy and Statistic; Journal of Business; International Journal of Energy Economics and Policy; Journal of Economic Research; Journal of Risk Finance; Energy; Physica A: Statistical Mechanics and its Applications; Soft Computing; Energy Technology and Valuation Issues; Chemical Engineering Science; Separation Science and Technology; Physics Procedia; Acta Physica Polonica B.; Journal of Business and Behavioral Sciences; Prague Economic Papers; Economics & Sociology; Afro-Asian Journal of Finance and Accounting; Journal of Applied Finance & Banking; IEEE Computational Intelligence Magazine; Energy Technology and Valuation Issues; SAGE Open; Several International M.Sc. and Ph.D. Theses and Dissertations; and Several Academic and Professional International Books in Finance and Banking.

REVIEW OF ACADEMIC FINANCE & BANKING TEXTBOOKS & MONOGRAPHS:

-Served as academic reviewer for some well-known textbooks in finance and banking. My services were to provide necessary corrections/amendments to contents and to suggest the addition of contemporary topics in finance/banking. Individual authors have recognized my participation in the acknowledgement section of their respective textbooks, and as follows:

- Global Corporate Finance, 5th and 6th Edition, Suk Kim et al. 2002-2006, Blackwell Publishers.

- Investments: Analysis and Management, 7th and 8th Edition, Charles Jones, 2000-2005, John Wiley & Sons.

- Principles of Finance with Excel, Simon Benninga, 2005, Oxford University Press.

- Selected by top publishers (Academic Press and Elsevier) to provide peer review evaluation and assessment of new textbooks, books and monographs that were written by some leading finance & banking international academics.

REVIEW OF RESEARCH PAPERS IN ACADEMIC REFEREED JOURNALS AND CONFERENCES:

1. Reviewer of Scholarly Research Papers for the following Academic Journals:

- *"Journal of Banking & Finance", Elsevier, the Netherlands.*
- *"International Review of Financial Analysis", Elsevier, the Netherlands.*
- *"European Journal of Operational Research", Elsevier, the Netherlands.*

- *" Journal of the Operational Research Society", Palgrave-Macmillan, U.K. and Springer, Germany.*
- *"Annals of Operations Research", Springer, Germany. "Economic Modelling", Elsevier, the Netherlands.*
- *"Applied Economics", Taylor & Francis Group, U.K.*
- *"Applied Financial Economics", Taylor & Francis Group, U.K.*
- *"Applied Economics Letters incorporating Applied Financial Economics Letters", Taylor & Francis Group, U.K.*
- *"Emerging Markets Review", Elsevier, The Netherlands.*
- *"Quantitative Finance", Taylor & Francis Group, U.K.*
- *"The European Journal of Finance", Taylor & Francis Group, U.K.*
- *"Finance Research Letters", Elsevier, the Netherlands.*
- *"Journal of Financial Reporting and Accounting", Emerald Publishers, U.K.*
- *"Banking and Finance Review", Department of Finance - School of Business, Central Connecticut State University, US.*
- *"International Review of Applied Economics", Taylor & Francis Group, U.K.*
- *"Journal of Business Economics and Management", Taylor & Francis Group, U.K.*
- *"Computers & Operations Research", Elsevier, the Netherlands.*
- *"Mathematical Reviews", American Mathematical Society, USA.*
- *"International Review of Applied Economics", Taylor & Francis Group, U.K.*
- *"Cogent Economics and Finance", Taylor & Francis Group, U.K.*
- *"Review of Middle East Economics and Finance", De Gruyter, Germany.*
- *"Studies in Economics and Finance", Emerald Group, U.K.*
- *"Asia-Pacific Financial Markets", Springer, Germany.*
- *"Computational Management Science", Springer, Germany.*
- *"Middle East Development Journal", World Scientific, Singapore.*
- *"Journal of Applied Statistics", Taylor & Francis Group, U.K.*
- *"Journal of Risk Finance", Emerald Group, U.K.*
- *"Journal of Banking Regulation", Palgrave-Macmillan, U.K.*
- *"Journal of Economics and International Finance", Academic Journals Publisher.*
- *"Journal of Engineering and Computer Innovations", Academic Journals Publisher.*
- *"African Journal of Business Management", Academic Journals Publisher.*
- *"Journal of Humanities & Social Sciences", University of Sharjah, UAE.*
- *"Journal of Economics & Administrative Sciences", Emerald Group, U.K.*
- *"Journal of Administrative Sciences", King Saud University, College of Business Administration, KSA.*
- *"Asian Academy of Management Journal of Accounting and Finance", Malaysia.*

2. Reviewer of Research Proposals for the Qatari National Research Foundation (QNRF). The review activities include proposals that have been submitted to QNRF for their flagship program, the National Priorities Research Program (NPRP), 2009-Present.

3. Reviewer of Research Proposals for the Qatari National Research Foundation (QNRF). The review activities include proposals that have been submitted to QNRF for their Undergraduate Research Experience Program (UREP), 2009-Present.

4. Reviewer of Research Proposals for the Czech Science Foundation- the Main Public Funding Agency in the Czech Republic.

5. Reviewer for 'Academic Press' and 'Elsevier' Publishers and Providing Peer Review Evaluation and Assessment of New Textbooks, Books and Monographs in Finance and Banking.

6. Editorial Board Member of the Journal "Banking and Finance Review", Department of Finance - School of Business, Central Connecticut State University, US.

7. Reviewer of Academic Research Papers for the Annual IMEF Finance Research Conference, EGADE Business School, Tecnológico de Monterrey, Mexico.

8. Reviewer of Academic Research Papers for the UAE University's Annual Research Conference, UAE.

9. Reviewer of Academic Research Papers for the Asian Academy of Management Annual Research Conference, Malaysia.

SESSION CHAIR, REVIEWER AND DISCUSSANT OF RESEARCH PAPERS IN INTERNATIONAL CONFERENCES / SYMPOSIUMS:

1. 8th Applied Financial Modelling Conference, Asia-Pacific Applied Economics Association (APAEA), Istanbul Sehir University, Istanbul, Turkey, April 11-12, 2019. (***Reviewer and Discussant***).

2. 9th International Research Meeting in Business and Management (IRMBAM-2018), jointly organized by IPAG Business School, South Champagne Business School, Telfer School of Management - University of Ottawa, University of Nice Sophia Antipolis and University of Bern, Nice France, July 5-7, 2018. (***Session Chair, Reviewer and Discussant***).

3. IMEF VIII Financial Research Conference, EGADE Business School Monterrey, Monterrey, N. L., Mexico, August 30-31, 2018. (***Session Chair, Reviewer and Discussant***).

4. World Finance Conference (WFC) 2017, Italian Economic Society and Faculty of Economics, Law and Political Science, University of Cagliari, Cagliari, Sardinia, Italy, July 26-28, 2017 (***Reviewer and Discussant***).

5. Multinational Finance Society (MFS) Spring 2015 Conference, Larnaca, Cyprus, April 17-19, 2015. (***Reviewer and Discussant***).

6. 49th Annual Meeting of the European Working Group on Financial Modeling (EWGFM), Helsinki, Finland, November 24-26, 2011. (***Session Chair, Reviewer and Discussant***).

7. 60th Annual Meeting of the Midwest Finance Association, Chicago, USA, March 2-5, 2011. (***Session Chair, Reviewer and Discussant***).

8. Third Research Symposium in Business and Economics, College of Business Administration, Abu Dhabi University, Abu Dhabi, UAE, 17th of February, 2011. (***Panel Session Member on Financial Risk Management***).

9. 47th Annual Meeting of the European Working Group on Financial Modeling (EWGFM), Prague, Czech Republic, October 28-30, 2010. (***Session Chair, Reviewer and Discussant***).

10. 8th NTU International Conference on Economics, Finance and Accounting (2010 IEFA) organized by the National Taiwan University (NTU), Taipei, Taiwan, June 21-23, 2010. (***Panel Session Discussant***).

11. Seminar on Global Risk Management. A panel discussion session organized by the Faculty of Business and Economics, UAE University for senior students from the University of Connecticut, Al-Ain, UAE, May 24, 2010. (***Panel Session Member on Financial Risk Management***).

12. Research Symposium in Business & Economics, Department of Economics and Finance, School of Business and Management, American University of Sharjah, Sharjah, UAE, February 11, 2010. (***Reviewer and Discussant***).

13. Quantitative Methods in Finance (QMF) Annual Conference, University of Technology Sydney, Sydney, Australia, December 16-19 2009. (***Session Discussant***).

14. 16th Annual Global Finance Association Conference, Honolulu, Hawaii, USA, April 5-8, 2009. (***Reviewer and Discussant***).

15. 57th Annual Midwest Finance Association Conference, San Antonio, Texas, USA, March, 2008. (***Reviewer and Discussant***).

16. 7th Asian Academy of Management Conference (AAMC) 2007, May 21 - 25, 2007, Penang Island, Malaysia. Conference organized by the Asian Academy of Management and School of Management, Universiti Sains Malaysia (USM)**.** (***Reviewer and Discussant***).

17. International Academy of Business and Public Administration Disciplines (IABPAD), Spring Conference, May 23-26, 2005, Dallas, Texas, USA. (***Reviewer and Discussant***).

18. International Conference on Emerging Markets and Global Risk Management, Center for the Study of Emerging Markets, University of Westminster, London, U.K. June 11-12, 2004. (***Reviewer and Discussant***).

19. Second Workshop on Separation Phenomena in Liquids and Gases, Versailles, France, July, 1989. (***Reviewer and Discussant***).

RESEARCH/TEACHING/SERVICE AWARDS, GRANTS AND HONORS:

1. Biography Cited and Featured in Marquis Who's Who in the World (2013-Present).

2. Biography Cited and Featured in Marquis Who's Who in Science and Engineering (2016-Present).

3. Received the Distinguished Rank of SNI II According to the National System of Researchers (SNI) of the National Council of Science and Technology (CONACYT), Mexico. The SNI has Established Four Ranking Categories for Researchers, with a Maximum Rank of SNI III.

4. Distinguished Faculty Recognition Awards for the year 2017-2018: Received the Tecnológico de Monterrey Faculty Award because of Obtaining the Distinguished Rank of SNI II According to the National System of Researchers (SNI) of the National Council of Science and Technology (CONCAYT), EGADE Business School, Tecnológico de Monterrey.

5. Distinguished Faculty Recognition Awards for the year 2014-2015: Received the College of Business and Economics Distinguished Faculty Award for Excellence in Scholarship, Teaching and Services, College of Business and Economics, UAE University.

6. Distinguished Faculty Recognition Awards for the year 2014-2015: Nominated by the College of Business and Economics for the University Distinguished Faculty Award for Excellence in Scholarship, Teaching and Services, UAE University.

7. Designated as Graduate Faculty (Level 5) to Participate in Graduate Programs. This Distinction is the Highest Academic Level According to the UAE University's Graduate Programs Policy.

8. Outstanding Research Award for Publications in A* / A Ranked Journals. Received the College of Business and Economics Award in Recognition of Outstanding Research Publication Output in 2013-2014, College of Business and Economics, UAE University.

9. Outstanding Research Award for Publications in A* / A Ranked Journals. Received the Faculty of Business and Economics Award in Recognition of Outstanding Research Publication Output in 2011-2012, College of Business and Economics, UAE University.

10. Faculty Recognition Awards for the year 2011-2012: Received the Department of Economics and Finance Best Performance Award for Excellence in Scholarship, Faculty of Business and Economics, UAE University.

11. Faculty Recognition Awards for the year 2011-2012: Nominated for the final-round (runner-up) of the Faculty of Business and Economics Best Performance Award for Excellence in Scholarship, Faculty of Business and Economics, UAE University.

12. Faculty Recognition Awards for the year 2010-2011: Received the Department of Economics and Finance Best Performance Award for Excellence in Service, Faculty of Business and Economics, UAE University.

13. Faculty Recognition Awards for the year 2009-2010: Received the Department of Economics and Finance Best Performance Award for Excellence in Service, Faculty of Business and Economics, UAE University.

14. Faculty Recognition Awards for the year 2009-2010: Nominated for the final-round (runner-up) of the Faculty of Business and Economics Best Performance Award for Excellence in Service, Faculty of Business and Economics, UAE University.

15. Faculty Recognition Awards for the year 2008-2009: Received the College of Business and Economics Best Performance Award for Excellence in Teaching, College of Business and Economics, UAE University.

16. Faculty Recognition Awards for the year 2008-2009: Received the Department of Economics and Finance Best Performance Award for Excellence in Teaching, College of Business and Economics, UAE University.

17. Faculty Recognition Awards for the year 2007-2008: Received the College of Business and Economics Best Performance Award for Excellence in Scholarship, College of Business and Economics, UAE University.

18. Faculty Recognition Awards for the year 2007-2008: Received the Department of Economics and Finance Best Performance Award for Excellence in Scholarship, College of Business and Economics, UAE University.

19. Selected Among a Group of Eminent Qualified International Experts as a Reviewer of Research Proposals for the Qatari National Research Foundation (QNRF), 2009-Present.

20. Competitive Faculty Research Grant: Obtaining a Full Internal Research Grant (for the academic years: 2016-Present) from the EGADE Business School, Tecnólogico de Monterrey, to Implement Diverse Research Projects in: *Quantitative Finance, Financial Engineering, Portfolio Management and Risk management and Derivative Securities.*

21. Competitive Faculty Research Grant: Obtaining a Full Summer Research Grant (for the academic year 2012/2013) from the Faculty of Business and Economics, UAE University, to Write and Design an Interactive *iPad's* iCase Study on: *Dubai Financial Market (DFM) and Investment Decision-Making: A Practical iCase Study for Trading of Securities.*

22. Competitive Faculty Research Grant: Obtaining a Full Summer Research Grant (for the academic year 2011/2012) from the Faculty of Business and Economics, UAE University, to

Implement a Research Project on: Scenario Optimization-Algorithms for the Assessment of Investable Portfolios under Crisis-Driven Market Prospects.

23. Competitive Research Grant from the Robert Schuman Centre for Advanced Studies, European University Institute, San Domenico di Fiesole, Italy, (for the academic year 2011/2012), to Implement a Research Project on: GCC Financial Markets in the Wake of Recent Global Crisis.

24. Competitive Faculty Research Grant: Obtaining a Full Summer Research Grant (for the academic year 2009/2010) from the Faculty of Business and Economics, UAE University, to Implement a Research Project on: Evaluation of Optimal and Coherent Risk-Capital Structures under Adverse Market Outlooks.

25. Competitive Faculty Research Grant: Obtaining a Full Summer Research Grant (for the academic year 2008/2009) from the College of Business and Economics, UAE University, to Implement a Research Project on: Measuring Asset Market Liquidity Risk and Optimal Economic Capital Allocation in Emerging Markets.

26. Securing a Full Research Grant from the Economic Research Forum (ERF) to Implement a Research Project on the Gulf Cooperation Council (GCC) Financial Markets, 2009. The ERF is a Leading Regional Think-Tank in Economics, Financials and Institutional Developments Policies for the Middle East and North African Region (MENA) and is based in Cairo, Egypt.

27. Research Grant from United Arab Emirates University to Cover Travel Expenses and Conference's fees. Research Focuses on Financial Risk Management in GCC Financial Markets, Analysis of Market Efficiency, Modeling of Time-Varying Volatility, and Robust Portfolio Management (2006-Present).

28. Research Grant from Al Akhawayn University to Cover Travel Expenses and Conference's fees. Research Activity Focuses on Financial Risk Management in Emerging Markets and Contemporary Regulations for Financial Service Industry (2001-2006).

29. Research Grant from URENCO, Ltd., UK, and University of London (Queen Mary College) to Develop Research Activities that Focuses on the Separation of Multi-Isotopic Mixtures (1986-1991). Certain Part of the Grant was dedicated to Cover Travel Expenses and Conference's fees to Attend and Present Research Papers on behalf of URENCO, Ltd., UK.

30. The research paper ""Multivariate Dependence and Portfolio Optimization Algorithms under Illiquid Market Conditions", *European Journal of Operational Research*, 2017 was selected as the best research paper of EGADE Business School among all business disciplines. The paper was presented at the Annual Research Congress of the Tecnológico de Monterrey, January 26, 2017.

31. The research paper "Integrating Liquidity Risk Factor into a Parametric Value-at-Risk Method" was selected as one of the two best research papers in the area of Market Microstructure at the Midwest Financial Association (MFA) Annual Conference, San

Antonio, Texas, 2008. The two winning papers were later awarded fast-track publication in the "*Journal of Trading"*.

32. Received the Best Research Paper Award on the Research Paper Entitled "*A Value at Risk Approach to Measuring Equity Trading Risk Exposure in Emerging Stock Markets*", Research Paper was Presented and Published in the Proceedings of the 7th Asian Academy of Management Conference (AAMC) 2007, May 21 - 25, 2007, Penang Island, Malaysia. Conference organized by the Asian Academy of Management and School of Management, Universiti Sains Malaysia (USM)**.**

33. Received the Best Research Paper Award on the Research Paper Entitled *"Quantitative Analysis of the Mexican Stock Market: Proactive Relevance to Market Risk Management"*. The Paper was Presented and Published in the Proceedings of the Spring Conference Organized by the International Academy of Business and Public Administration Disciplines (IABPAD), May 23-26, 2005, Double Tree Hotel, Dallas, Texas, USA.

34. Elsevier Publishers, Netherlands, included in the Report of the Top 25 Hottest and Most Downloaded Research Papers of the journal "*Review of Financial Economics*", 2012.

35. Elsevier Publishers, Netherlands, included in the Report of the Most Cited Articles Published since 2009 of the journal "*International Review of Financial Analysis* ", 2010-Present.

36. Emerald Group Publishing Limited, UK. Report on Top 20 Popular and Most Downloaded Research Papers:
    In January 2008, Emerald publishing Group in UK has published a report on the most popular and downloaded papers. Prof. Mazin A. M. Al Janabi's two research papers were among the top 20 popular and most downloaded papers in the Journal of Financial Regulation and Compliance. The Two research papers are:

    a. Al Janabi, Mazin A.M., "*Internal Risk Control Benchmark Setting for Foreign Exchange Exposure: The Case of the Moroccan Dirham*", *Journal of Financial Regulation and Compliance*, Vol. 14, No. 1, pp. 84-111, 2006.

    b. Al Janabi, Mazin A.M., "*On the Inception of Sound Derivative Products in Emerging Markets: Real-World Observations and Viable Solutions*", *Journal of Financial Regulation and Compliance*, Vol. 14, No. 2, 2006.

37. Received the Faculty Shield-Trophy-Award of "Outstanding Services (Teaching, Research and Service Activities)" from Al Akhawayn University in Ifrane for the Period 2001-2006.

38. Received the Faculty Shield-Trophy-Award of "Outstanding Services (Teaching, Research and Service Activities)" from Students' Governing Association, Al Akhawayn University in Ifrane for the Period 2001-2006.

EDUCATIONAL BACKGROUND:

1994 -1995 ***Postdoctoral: Postgraduate Diploma (PG.DIP.) in Finance and Banking.***
Instituto Tecnológico Autónomo de México (ITAM), MEXICO CITY, MEXICO.

1993-1994 ***Postdoctoral: Postgraduate Diploma (PG.DIP.) in Corporate Finance.***
Instituto Tecnológico Autónomo de México (ITAM), MEXICO CITY, MEXICO.

1988-1991 ***Doctor of Philosophy (Ph.D.) in Engineering (Major Research Work in Operations Research, Optimizations, and Industrial & Engineering Management).***
University of London, LONDON, ENGLAND, UNITED KINGDOM.

1986-1988 ***Master of Science (M.Sc.) in Engineering (Masters Level Courses in Engineering and Major Research Work in Operations Research, Optimizations, and Industrial & Engineering Management).***
University of London, LONDON, ENGLAND, UNITED KINGDOM.

1986-1987 ***Postgraduate Diploma (PG.DIP.) in Engineering.***
University of London, Queen Mary College, LONDON, ENGLAND, UNITED KINGDOM.

1980-1985 ***Bachelor of Science (B.Sc.) in Engineering.***
University of Baghdad, College of Engineering, BAGHDAD, IRAQ.

ATTENDED TRAINING COURSES AND SEMINARS IN FINANCE AND FINANCIAL ENGINEERING:

1. "*Quantitative Risk Management”* Users Conference, QRM, Chicago, USA, 2000.
2. "*Successful Portfolio Management Techniques*", Euromoney, San Francisco, USA, 1997.
3. "*Trading Risk Management Methods*", ING-Barings, Amsterdam, The Netherlands, 1996.
4. "*Trading of FX Futures*", Mexican Stock Exchange, Mexico City, Mexico, 1995.
5. *"Futures and Options Contracts on the Mexican Peso*", The Stock Market Institute, Mexico City, Mexico, 1995.
6. "*The Option Markets*", New York Institute of Finance, Manhattan, New York, USA, 1994.
7. "*Advanced Seminar on Convertible Bonds*", ITAM University, Mexico City, Mexico, 1994.
8. "*Advanced Seminar on Derivative Products*", ITAM University, Mexico City, Mexico, 1994.

OTHER EXPERIENCE AND MEMBERSHIPS:

-Fluent in Three Languages: ***English***, ***Spanish*** and ***Arabic***.
-Experience in using the Quantitative Risk Management (QRM), OPICS, SUMMIT, and TAS Packages.
-Experience in using Bloomberg, Reuters, S&P Capital IQ, and ISI Emerging Markets Terminals and DataStream Platform.
-Experience in using Financial Trading System (FTS) Simulator for Class Teaching/Learning.
-Experience in using *iPad*, *iBook Author* and *iTuneU* in Class Teaching and Learning.
-Experience in Writing and Designing Interactive *iPad's iCase Studies* and *iBooks* for Class Teaching and Learning.
-FORTRAN 77 Programming using ICL 3980, VAX, CDC and IBM PC Machines.
-Advanced Worksheet Calculations using EXCEL and Econometrics Analysis with EVIEWS Package.
-Financial and Mathematical Modeling, Including the Development of Various Software Packages.
-Development of Varied Software and Codes to Resolve Several Challenging and Specialized Engineering Enquiries.
-Previous Member of the *American Nuclear Society*, USA.
-Previous Member of the *American Institute of Chemical Engineers*, USA.
-Member of the *Global Association of Risk Professionals (GARP),* USA.
-Member of the *Midwest Finance Association (MFA),* USA.
-Member of the *Global Finance Association (GFA),* USA.
-Member of the *Society for the Study of Emerging Markets,* USA.
-Member of the *European Working Group on Commodities and Financial Modeling (EWGCFM),* Europe.
-Member of the *Eastern Finance Association (EFA),* USA.
-Member of the *Multinational Finance Society (MFS),* Europe.
-Member of the *World Finance Conference (WFC),* Europe.
-Member of the International Research Meeting in Business and Management (IRMBAM), France.
-Research Fellow of the *Economic Research Forum (ERF),* Middle East.

ADDITIONAL INFORMATION, FULL PUBLICATIONS AND REFERENCES AVAILABLE UPON REQUEST