

Updated Profile of Dr. Ali F. Darrat

Areas of Interest:

Dynamics and Efficiency of Financial and Capital Markets
Monetary Theory and Policy
International Finance
Economics of Government Budget Deficits
Applied Macroeconomics
Business Cycles and Inflation Forecasting

Education:

Ph.D., Indiana University (Bloomington), 1982
Master's Degree, Indiana University (Bloomington), 1976
Bachelor's Degree, University of Benghazi, 1972

Experience:

Chase Bank Endowed Professor of Finance & Professor of Economics, Louisiana Tech University (1995- 2017; retired in June 2017).
Professor, Department of Economics and Finance, Louisiana Tech University (1993-1995).
Associate Professor, Department of Economics and Finance, Louisiana Tech University (1987-1993).
Associate Professor, Department of Economics and Finance, University of New Orleans (1985-1987).
Visiting Professor of Finance, Department of Accounting and Finance, American University of Sharjah, UAE (2004-2005).
Visiting Distinguished Professor, Department of Economics, UAE University, UAE (1993-1994).

Latest Publications (since 2010):

“Investor Sentiment and Aggregate Stock Returns: The Role of Investor Attention,” (co-authored), *Review of Quantitative Finance and Accounting*, Volume 53, August 2019, pp. 397-428.

“The Random Walk Hypothesis Revisited: New Evidence on Multiple Structural Breaks in Emerging Markets,” (co-authored), *Macroeconomics and Finance of Emerging Markets Economies*, Volume 10, Issue 1, 2017, pp. 88-106.

“Long Memory or Structural Breaks: Some Evidence for African Stock Markets,” (co-authored), *Review of Financial Economics*, Volume 34, 2017, pp. 61-73.

“Corporate Governance and the Risk of Bankruptcy,” (co-authored), *Journal of Accounting, Auditing and Finance*, Volume 31, Number 2, 2016, pp. 163-202.

“Fiscal Policy and the US Stock Market,” (co-authored), *Review of Quantitative Finance and Accounting*, Volume 47, Number 4, 2016, pp. 987-1002.

“Testing Long Memory in the Presence of Structural Breaks: An Application to Regional and National Housing Markets,” (co-authored), *Journal of Real Estate, Finance and Economics*, Volume 50, Issue 4, 2015, pp. 465-483.

“Superstition and Stock Trading: Some New Evidence,” (co-authored), *Journal of the Asia Pacific Economy*, Volume 19, Issue 4, 2014, pp. 527-538.

“The Impact of Monetary and Fiscal Policy on Output: A Re-examination,” (co-authored), *Business and Economics Journal*, Volume 5, Issue 2, 2014, pp. 1-4.

“Chinese Superstition in US Commodity Trading,” (co-authored), *Applied Economics Letters*, Volume 21, Number 3, 2014, pp. 171-175.

“Seasonal Anomalies: A Closer Look at the Johannesburg Stock Exchange,” (co-authored), *Contemporary Management Research*, Volume 9, No. 13, 2013, pp. 155-168.

“The Other Month Effect: A Reexamination of the ‘Other January’ Anomaly,” (co-authored), *Review of Pacific Basin Financial Markets and Policies*, Volume 16, Issue 4, 2013, pp. 135-157.

“Technology Prospect and the Cross-Section of Stock Returns: Evidence from the Australian Market” (co-authored), *Corporate Ownership and Control*, Volume 11, Issue 1, 2013, pp. 295-306.

“Revisiting the Risk-Return Relation in the South African Stock market,” (co-authored), *African Journal of Business Management*, Volume 6, November 2012, pp. 11411-114415.

“Market Interdependence in the Pacific Basin Region: Internal Drives and External Influences,” (co-authored), *Journal of Applied Business Research*, Volume 28, August 2012, pp. 1-14 (lead article).

“Consumption-based CAPM Models: International Evidence,” (co-authored), *Journal of Banking and Finance*, Volume 35, No. 8, August 2011, pp. 2148-2157.

“Revisiting the Risk/Return Relations in the Asian Pacific Markets: New Evidence From Alternative Models,” (co-authored), *Journal of Business Research*, Volume 64, No. 2, February 2011, pp. 199-206.

“The Relationship between Volatility and Expected Returns: Some Results for Australia,” (co-authored), *International Journal of Business and Economics*, Volume 10, No. 1, 2011, pp. 27-43.

“A Fresh Look at Seasonal Anomalies: An International Perspective,” (co-authored), *International Journal of Business and Economics*, Volume 10, No. 2, 2011, pp. 93-116 (lead article).

“On the Chinese B-Share Price Discount Puzzle: Some New Evidence,” (co-authored), *Journal of Business Research*, Volume 63, Issue 8, August 2010, pp. 895-902.

“Explaining Growth in an Emerging Market,” (co-authored), *Global Business and Finance Review*, Volume 15, Issue 1, spring 2010, pp. 79-89.

“Financial Deepening, Information Technology and Economic Growth: An Inquiry into Qatar’s Recent Experience,” (co-authored), *Journal of Economics and International Finance*, Volume 2, No. 2, 2010, pp. 28-35.