Curriculum Vitae

Walid MENSI
Ph.D. Finance

Deputy Director of Humanities Research Center in SQU
Editor of Cogent of Economics and Finance [Taylor & Francis]
Editor of Innovation and Green Development [Elsevier]
Research Fellows in Economic Research Forum, Egypt
Research Fellows in University of Economics Ho Chi Min City, Vietnam
World's Top 2% Scientists by Stanford University in 2020 & 2022

A. PERSONAL DATA

Full Name: Walid MENSI
Affiliation: Department of Economics and Finance, College of Economics and Political Science, Sultan Qaboos University, Muscat, Oman.
Email address: mensi@squ.edu.om- walidmensi1@gmail.com -
Website: https://www.researchgate.net/profile/Walid_Mensi (**RG score: 34.60**)
https://erf.org.eg/affiliates/walid-mensi-3/
https://ideas.repec.org/cgi-bin/htsearch?q=walid+mensi
Google Scholar: h-index 47; i10-index: 94; Total citation: 7,165
Scopus: h-index 39. https://orcid.org/ **0000-0002-6616-7220**
https://ssrn.com/author=2263500
https://www.scopus.com/authid/detail.uri?authorId=55607222100

B. Academic Degrees,

- **PhD, Finance**, University of Tunis el Manar, Tunisia. 2013
  Dissertation: "*The determinants of informational efficiency of stock markets: Theoretical framework and empirical investigations in the emerging markets context*".
- **M.Sc. in Finance**, University of Tunis el Manar, Tunisia. 2007.
- **B.Sc., Finance**, University of Tunis el Manar. 2003.

C. Employment Experience

Period	Position	Employer
September 2021-Janaury 2022	Associate professor	South Ural State University, Russia Federation (Part time)
September 2017-present	Associate professor	Department of Economics and Finance, College of Economics and Political Sciences, Sultan Qaboos University, Oman
September 2015-August 2017	Assistant professor	Department of Finance and Investment, College of Economics and Administrative Sciences, Al Imam Mohammad Ibn Saud Islamic University, KSA
August 2014 – August	Assistant	Department of Finance and Accounting, Faculty of

2015	professor	Management and Economic Sciences of Tunis, University of Tunis el Manar, Tunisia
September 2007-August 2014	Research & teaching assistant	Department of Finance and Accounting, Faculty of Management and Economic Sciences of Tunis, Faculty of Management and Economic Sciences of Tunis, University of Tunis el Manar, Tunisia

D. SPECIAL DUTIES

- 2021-present: Research fellows University of South Ural State, Russia
- 2020-present: Research fellows University of Economics Ho Chi Minh City Vietnam
- 2013-present: Research Associate: ***Economic Research Forum*** (ERF), Egypt.
- 2007-present: Member of the research unit (International Finance Group-Tunisia, Ministry of Higher Education).

E. PROFESSIONAL EXPERIENCE

1. Teaching interests

- ♣ Derivative assets: valuation and hedging strategies
- ♣ Commodity markets
- ♣ Business Statistics
- ♣ Business Mathematics
- ♣ Portfolio management
- ♣ Risk management
- ♣ Financial Management
- ♣ Corporate finance and financial theory
- ♣ Financial Engineering

2. Courses Taught (PG and UG)

Courses Taught
<u>MBA Level:</u>

1) Institutional Investors
2) Managerial Finance
3) Financial Reporting
4) Principle of Finance (Bridging course)

<u>Undergraduate Level:</u>

1) Derivative markets
2) Principles of Investment and Finance Derivative products
3) Principles of Finance
4) Intermediate Finance
5) Working Capital Management
6) Financial Modeling
7) Corporate Valuation
8) International Finance
9) Commodity markets
10) Corporate Finance

3. Research interests

- ♣ Risk Management
- ♣ Quantitative Finance

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

1) PUBLICATIONS

i. Publications in international refereed journals

1. Mensi, W., Aslan, A., Vo, X.V., Kang, S.H., (2023). "Time-frequency spillovers and connectedness between precious metals, oil futures and financial markets: Hedge and safe haven implications". **International Review of Economics & Finance 83, 219-232.**
Link: https://www.sciencedirect.com/science/article/pii/S1059056022002143
Impact Factor: 3.399 Q1

2. Mensi, W., El Kouri, R., Ali, S., Vo, X.V., Kang, S.H., (2023) "Quantile dependencies and connectedness between the gold and cryptocurrency markets: Effects of the COVID-19 crisis" **Research in International Business and Finance, 65, 101929.** [Elsevier]
Link: https://www.sciencedirect.com/science/article/pii/S0275531923000557
Impact Factor: 4.091 Q1

3. Mensi, W., Rehman, M., Al-Yahyaee, K., Vo, X.V. (2023). "Frequency dependence between oil futures and international stock markets and the role of gold, bonds, and uncertainty indices: Evidence from partial and multivariate wavelet approaches". **Resources Policy 80, 103161.**
Link: https://www.sciencedirect.com/science/article/abs/pii/S0301420722006043
Impact Factor: 8.222 Q1

4. Mensi, W., Hanif, W., Vo, X.V., Choi, K., Yoon, S., (2023). "Upside/Downside spillovers between oil and Chinese stock sectors: From the global financial crisis to global pandemic" **The North American Journal of Economics and Finance, 67, 101925.**
Link: https://www.sciencedirect.com/science/article/pii/S1062940823000487
Impact Factor: 3.136 Q2

5. Ugolini, A., Reboredo, J.C., **Mensi, W.,** (2023). "Connectedness between DeFi, cryptocurrency, stock, and safe-haven assets" **Finance Research Letters, 53, 103692**.
Link: https://www.sciencedirect.com/science/article/pii/S1544612323000661
Impact Factor: 9.848 Q1

6. Mensi, W., Rehman, M., Maitra, D., Al-Yahyaee, K., Vo, X.V., (2023). "Frequency spillovers and portfolio risk implications between Sukuk, Islamic stock and emerging stock markets". **The Quarterly Review of Economics and Finance.**
Link: https://www.sciencedirect.com/science/article/abs/pii/S2405851322000642
Impact Factor: 4.324 Q2

7. Mensi, W., Maitra, D., Selmi, R., Vo, X.V., (2021). "Extreme dependencies and spillovers between gold and stock markets: evidence from MENA countries"**" Financial Innovation, 9:47.**
Link: https://jfin-swufe.springeropen.com/articles/10.1186/s40854-023-00451-z
Impact Factor: 6.793 Q1

8. Mensi, W., Vo, X.V., Kang, S.H. (2023). "Quantile spillovers and connectedness analysis between oil and African stock markets" **Economic Analysis and Policy, 78, 60-83.**
Link: https://www.sciencedirect.com/science/article/pii/S0313592623000139

Impact Factor: 4.444Q1

9. Mensi, W., Gubareva, M., Teplova, T., Kang, S.H., (2023). "Spillover and connectedness among G7 real estate investment trusts: The effects of investor sentiment and global factors" **The North American Journal of Economics and Finance, 66, 101919.**
Link: https://www.sciencedirect.com/science/article/pii/S1062940823000426
Impact Factor: 3.136 Q2

10. Enilov, M., **Mensi, W.,** Stankov, P. (2023). "Does safe haven exist? Tail risks of commodity markets during COVID-19 pandemic" **Journal of Commodity Markets**, 29, 100307.
Link: https://www.sciencedirect.com/science/article/abs/pii/S2405851322000642
Impact Factor: 3.317 Q1

11. Mensi, W., Vo, X.V., Kang, S.H. (2023). "Frequency spillovers between green bonds, global factors and stock market before and during COVID-19 crisis" **Economics Analysis and Policy, 77, 558-580.**
Link: h https://www.sciencedirect.com/science/article/pii/S0313592622002181
Impact Factor: 4.444 Q1

12. Mensi, W., Gubareva, M., Vo, X.V., Kang, S.H., (2023). "Tail spillover effects between cryptocurrencies and uncertainty in the gold, oil, and stock markets"**" Financial Innovation, 9:92.**
Link: https://jfin-swufe.springeropen.com/articles/10.1186/s40854-023-00498-y
Impact Factor: 6.793 Q1

13. Waqas, H., **Mensi, W.,** Gubareva, M., Teplova, T., (2023). "Impacts of COVID-19 on dynamic return and volatility spillovers between rare earth metals and renewable energy stock markets". **Resources Policy 80, 103196.**
Link: https://www.sciencedirect.com/science/article/pii/S0301420722006390
Impact Factor: 8.222 Q1

14. Mensi, W., Rehman, M., Hammoudeh, S., Vo, X.V., Kim, W.J. (2023). "How macroeconomic factors drive the linkages between inflation and oil markets in global economies? A multiscale analysis" **International Economics, 173, 212-232.**
Link: https://www.sciencedirect.com/science/article/abs/pii/S2110701722000993
Impact Factor: N/A Q1

15. Hanif, W., **Mensi, W.,** Alomari, M., Andraz, J., (2023). "Downside and upside risk spillovers between precious metals and currency markets: Evidence from before and during the COVID-19 crisis". **Resources Policy 81, 103350.**
Link: https://www.sciencedirect.com/science/article/pii/S0301420723000582
Impact Factor: 8.222 Q1

16. Roudari, S., **Mensi, W.,** Al Kharusi, Ahmadian-Yazdi, F., (2023). "Impacts of oil shocks on stock markets in Norway and Japan: Does monetary policy's effectiveness matter?". **International Economics, 173, 343-358.**
Link: https://www.sciencedirect.com/science/article/pii/S2110701723000069
Impact Factor: Q1

17. Hanif, W., **Mensi, W.,** Vo, X., Ben Saida, A., Hernandez, J., Kang, S.H., (2023). Dependence and risk management of portfolios of metals and agricultural commodity futures" **Resources Policy 82, 103567.**
Link: https://www.sciencedirect.com/science/article/pii/S0301420723002787
Impact Factor: 8.222 Q1

18. Mensi, W., VO, X.V., Kang, S.H., (2023). "Can COVID-19 deaths and confirmed cases predict the uncertainty indexes? A multiscale analysis" **Studies in Economics and Finance, 40, 569-587.**

Link *https://www.emerald.com/insight/content/doi/10.1108/SEF-11-2021-0488/full/html*
Impact Factor: SJR:2.7 Q2

19. Mensi, W., Al-Kharusi, S., Vo, X.V., Kang, S.H., (2022). "Frequency connectedness and spillovers among oil and Islamic sector stock markets: Portfolio hedging implications" **Borsa Istanbul review 22, 1098-1117.**
Link: https://www.sciencedirect.com/science/article/pii/S2214845022000503
Impact Factor: 4.2885 Q2

20. Mensi, W., Shafiullah, M., Vo, X.V., Kang, S.H. (2022). "Spillovers and connectedness between green bond and stock markets in bearish and bullish market scenarios" **Finance Research Letters, 49, 103120**.
Link: https://www.sciencedirect.com/science/article/pii/S1544612322003440
Impact Factor: 9.848 Q1

21. Mensi, W., Nekhili, R., Kang, S.H. (2022). Switching connectedness between real estate investment trusts, oil, and gold markets" **Finance Research Letters, 49, 103112**.
Link: https://www.sciencedirect.com/science/article/pii/S1544612322003361
Impact Factor: 9.848 Q1

22. Mensi, W., Nekhili, R., Kang, S.H. (2022). "Quantile connectedness and spillovers analysis between oil and international REIT markets" **Finance Research Letters, 48, 102895**.
Link: https://www.sciencedirect.com/science/article/pii/S1544612322001775
Impact Factor: 9.848 Q1

23. Mensi, W., Rehman, M., Vo, X.V.,. (2022). "Impacts of COVID-19 outbreak, macroeconomic and financial stress factors on price spillovers among green bond" **International Review of Financial Analysis, 81, 102125**.
Link: https://www.sciencedirect.com/science/article/pii/S105752192200093X
Impact Factor: 8.235Q1

24. Alomari, M., **Mensi, W.,** Vo, X.V., Kang, S.H. (2022). "Extreme return spillovers and connectedness between crude oil and precious metals futures markets: Implications for portfolio management". **Resources Policy 79, 103113.**
Link: https://www.sciencedirect.com/science/article/abs/pii/S0301420722005566
Impact Factor: 8.222 Q1

25. Mensi, W., Mobeen, R., Vo, X.V., (2022). "Spillovers and diversification benefits between oil futures and ASEAN stock markets". **Resources Policy 79, 103005.**
Link: https://www.sciencedirect.com/science/article/pii/S0301420722004482
Impact Factor: 8.222 Q1

26. Mensi, W., Ali, S., Vo, X.V., Kang, S.H., (2022). "Multiscale dependence, spillovers, and connectedness between precious metals and currency markets: A hedge and safe-haven analysis". **Resources Policy 77, 102752.**
Link: https://www.sciencedirect.com/science/article/pii/S0301420722002008
Impact Factor: 8.222 Q1

27. Mensi, W., Shafiuallah, M., Vo, X.V., Kang, S.H., (2022). "Asymmetric spillovers and connectedness between crude oil and currency markets using high-frequency data". **Resources Policy 77, 102678.**
Link: https://www.sciencedirect.com/science/article/pii/S030142072200126X
Impact Factor: 8.222 Q1

28. Mensi, W., Al Rababa'ah, A., Alomari, M., Vo, X.V., Kang, S.H., (2022). "Dynamic frequency volatility spillovers and connectedness between strategic commodity and stock markets: US-based sectoral analysis". **Resources Policy 79, 102976.**
Link: https://www.sciencedirect.com/science/article/pii/S0301420722004196

Impact Factor: 8.222 Q1

29. Mensi, W., Nekhili, R., Vo, X.V., Kang, S.H. (2022). "Good and bad high-frequency volatility spillovers among developed and emerging stock markets" **International Journal of Emerging Markets.**
Link: https://www.emerald.com/insight/content/doi/10.1108/IJOEM-01-2021-0074/full/html
Impact Factor: 3.422 Q2

30. Mokni, K., **Mensi, W.,** Hammoudeh, S., Njoomi, A., (2022). "Green bonds and oil price shocks and uncertainty: A safe haven analysis" **International Economics 172, 238-254.**
Link: https://www.sciencedirect.com/science/article/abs/pii/S2110701722000853
Impact Factor: N/A Q1

31. Mensi, W., Vo, X.V., Kang, S.H. (2022). "COVID-19 pandemic's impact on intraday volatility spillover between oil, gold, and stock market" **Economics Analysis and Policy, 74, 702-715.**
Link: https://www.sciencedirect.com/science/article/pii/S0313592622000534
Impact Factor: 4.444Q1

32. Mensi, W., Akbar. M., Vo, X.V., Kang, S.H. (2022). "Dynamic and frequency spillovers between green bonds, oil and G7 stock markets: Implications for risk management" **Economics Analysis and Policy, 73, 331-344.**
Link: https://www.sciencedirect.com/science/article/pii/S031359262100165X
Impact Factor: 4.444Q1

33. Mensi, W., Yousaf, I., Vo, X.V., Kang, S. H. (2022). "Asymmetric spillover and network connectedness between Gold, Brent oil, and EU subsector markets". **Journal of International Financial Markets, Institutions and Money, 76, 101487.**
Link: https://www.sciencedirect.com/science/article/pii/S104244312100192X
Impact Factor: 4.217 Q1

34. Ali, S., **Mensi, W.,** Anik, K., Rahman, M., Kang, S.H. (2022). "The impacts of COVID-19 crisis on spillovers between the oil and stock markets: Evidence from the largest oil importers and exporters" **Economics Analysis and Policy, 73, 345-372.**
Link: https://www.sciencedirect.com/science/article/pii/S0313592621001594

35. Mensi, W., Vo, X.V., Kang, S.H. (2022). "Upward/Downward multifractality and efficiency in metals futures markets: The impacts of financial and oil crises" **Resources Policy, 76, 102645**.
Link: https://www.sciencedirect.com/science/article/pii/S0301420722000940
Impact Factor: 8.222 Q1

36. Hannoudeh, S., **Mensi, W.,** Cho, J.S. (2022). "Spillovers between Exchange Rate Pressure and CDS Bid-Ask Spreads, Reserve Assets and Oil Prices Using the Quantile ARDL Model. **International Economics, 170, 66-78.**
Link *https://www.sciencedirect.com/science/article/pii/S2110701722000075*

37. Mensi, W., Sensoy, A., Vo, X.V., Kang, S.H., (2022). "Pricing efficiency and asymmetric multifractality of major asset classes before and during COVID-19 crisis" **The North American Journal of Economics and Finance, 62, 101773.**
Link: https://www.sciencedirect.com/science/article/pii/S1062940822001152
Impact Factor: 3.136 Q1

38. Mensi, W., Yousaf, I., Vo, X.V., Kang, S.H. (2022). "Multifractality during upside/downside trends in the MENA stock markets: the effects of the global financial crisis, oil crash and COVID-19 pandemic" **International Journal of Emerging Markets.**
Link: https://www.emerald.com/insight/content/doi/10.1108/IJOEM-08-2021-1177/full/html
Impact Factor: 3.422 Q2

39. Hazgui, S., Sebai, S., **Mensi, W**., (2022). "Dynamic frequency relationships between Bitcoin, oil, gold and economic policy uncertainty index" **Studies in Economics and Finance, 39, 419-443.**
Link https://www.emerald.com/insight/content/doi/10.1108/SEF-05-2021-0165/full/html
Impact Factor: SJR:2.7 Q2

40. Mensi, W., Al- Rababa, A., Vo, X.V., Kang, S.H. (2021). "Asymmetric spillover and network connectedness between crude oil, gold, and Chinese sector stock markets" **Energy Economics, 98, 105262.**
Link: https://www.sciencedirect.com/science/article/pii/S0140988321001675
Impact Factor: 9.252 Q1

41. Mensi, W., Hammoudeh, S., Vo, X.V., Kang, S. H., (2021). "Volatility spillovers between oil and equity markets and portfolio risk implications in US and vulnerable EU countries". **Journal of International Financial Markets, Institutions and Money, 75, 101457.**

Link: https://www.sciencedirect.com/science/article/pii/S1042443121001657
Impact Factor: 4.217 Q1

42. Mensi, W., Rehman, M., Shafiullah, M., Al-Yahyaee, K., Sensoy, A. (2021). "High frequency multiscale relationships among major cryptocurrencies: portfolio management implications" **Financial Innovation, 98, 105262.**
Link: https://doi.org/10.1186/s40854-021-00290-w
Impact Factor: 6.793 Q1

43. Hanif, W., Hernandez, J.A., **Mensi, W.,** Kang, S.H., Uddin G., Yoon, S.M., (2021). "Nonlinear dependence and connectedness between clean/renewable energy sector equity and European emission allowance prices" **Energy Economics, 101, 105409.**
Link: https://www.sciencedirect.com/science/article/pii/S0140988321003066
Impact Factor: 9.252 Q1

44. Mensi, W., Vo, X.V., Kang, S.H. (2021). "Upside-Downside Multifractality and Efficiency of Green Bonds: The Role of Global Factors and COVID-19" **Finance Research Letters, 43, 101995**.
Link: https://www.sciencedirect.com/science/article/pii/S1544612321000763
Impact Factor: 9.848 Q1

45. Hanif, W., **Mensi, W.,** Vo, X.V., (2021). "Impacts of COVID-19 outbreak on the spillovers between US and Chinese stock sectors" **Finance Research Letters, 40, 101922**.
Link: https://www.sciencedirect.com/science/article/pii/S1544612321000039
Impact Factor: 9.848 Q1

46. Mensi, W., Hernandez, J., Yoon, S.M., Vo, X.V., Kang, S.H (2021). "Spillovers and connectedness between major precious metals and major currency markets: The role of frequency factor" **International Review of Financial Analysis, 74, 101672.**
Link: https://www.sciencedirect.com/science/article/pii/S1057521921000156
Impact Factor: 8.235Q1

47. Mensi, W., Al-Yahyee, K.H., Al-Jarrah, I.M.W., Vo, X.V., Kang, S.H. (2021). "Does Volatility Connectedness Across Major Cryptocurrencies Behave the Same at Different Frequencies?" **International Review of Economics & Finance, 76, 96-113**.
Link: https://www.sciencedirect.com/science/article/abs/pii/S1059056021001179
Impact Factor: 3.399 Q1

48. Mensi, W., Lee, Y., Vo,X.V., Yoon, S.M. (2021). "Quantile connectedness among gold, gold miner, silver, oil, and energy sector uncertainty indexes" **Resources Policy, 74, 102450**
Link: https://www.sciencedirect.com/science/article/pii/S030142072100458X
Impact Factor: 8.222 Q1

49. Mensi, W., Vo, X.V., Kang, S.H., (2021). "Multiscale Spillovers, Connectedness, and Portfolio Management among Precious and Industrial Metals, Energy, Agriculture, and Livestock Futures" **Resources Policy, 74, 102375.**
Link: https://www.sciencedirect.com/science/article/pii/S0301420721003846
Impact Factor: 8.222 Q1

50. Mensi, W., Vo, X.V., Kang, S.H., (2021). "Precious metals, oil, and ASEAN stock markets: From global financial crisis to global health crisis" **Resources Policy, 73, 102221.**
Link: https://www.sciencedirect.com/science/article/abs/pii/S0301420721002324

51. Mensi, W., Nekhili, R., Vo, X.V., Kang, S.H., (2021). "Quantile dependencies between precious metals and industrial metals futures and portfolio management" **Resources Policy, 73, 102230.**
Link: http://www.accessecon.com/pubs/EB/2008/Volume7/EB-07G30007A.pdf
Impact Factor: 8.222 Q1

52. Mensi, W., Rehman, M., Vo, X.V., (2021). "Dynamic frequency relationships and volatility spillovers in natural gas, crude oil, gas oil, gasoline, and heating oil markets: Implications for portfolio management" **Resources Policy, 73, 102172.**
Link: https://www.sciencedirect.com/science/article/abs/pii/S0301420721001860
Impact Factor: 8.222 Q1

53. Mensi, W., Reboredo, J.C., Ugolini, A., (2021). "Price-switching spillovers between gold, oil, and stock markets: Evidence from the USA and China during the COVID-19 pandemic" **Resources Policy, 73, 102217.**
Link: https://www.sciencedirect.com/science/article/pii/S0301420721002294
Impact Factor: 8.222 Q1

54. Mensi, W., Vo, X.V., Kang, S.H., (2021). "Time and Frequency Connectedness and Network across the Precious Metal and Stock Markets: Evidence from Top Precious Metal Importers and Exporters" **Resources Policy, 72, 102054.**
Link: https://www.sciencedirect.com/science/article/pii/S0301420721000714
Impact Factor: 8.222 Q1

55. Al Rababaa, A., Alomari, M., **Mensi, W.,** Matar, A., Saidat, Z., (2021). "Does tracking the infectious diseases impact the gold, oil and US dollar returns and correlation? A quantile regression approach" **Resources Policy, 74, 102311.**
Link: https://www.sciencedirect.com/science/article/pii/S0301420721003214
Impact Factor: 8.222 Q1

56. Mensi, W., Al-Yahyaee, K.H., Vo, X.V., Kang, S.H. (2021). "Modeling the frequency dynamics of spillovers and connectedness between crude oil and MENA stock markets with portfolio implications" **Economic Analysis and Policy, 71, 397-419.**
Link: https://www.sciencedirect.com/science/article/abs/pii/S0313592621000783#!
Impact Factor: 4.444Q1

57. Mensi, W., Nekhili, R., Vo, X.V., Kang, S.H. 2021. "Oil and precious metals: Volatility transmission, hedging, and safe haven analysis from the Asian crisis to the COVID-19 crisis" **Economic Analysis and Policy, 71, 73-96.**
Link: https://www.sciencedirect.com/science/article/pii/S0313592621000588
Impact Factor: 4.444Q1

58. Mensi, W., Rehman, M., Hammoudeh, S., Vo, X.V., (2021). "Spillovers between natural gas, gasoline, oil, and stock markets: Evidence from MENA countries" **Resources Policy, 71, 101983.**
Link: https://www.sciencedirect.com/science/article/pii/S0301420720310114
Impact Factor: 8.222 Q1

59. Mensi, W., Shafiullah, M., Vo, X.V., Kang, S.H., (2021). "Volatility Spillovers between Strategic Commodity Futures and Stock Markets and Portfolio Implications: Evidence from Developed and Emerging Economies". **Resources Policy, 71, 102002.**
Link: https://www.sciencedirect.com/science/article/pii/S0301420721000192
Impact Factor: 8.222 Q1

60. Mensi, W., Rehman, M., Vo, X.V., (2021). "Risk spillovers and diversification between oil and non-ferrous metals during bear and bull market states" **Resources Policy 72, 102132.**
Link: https://www.sciencedirect.com/science/article/pii/S030142072100146X
Impact Factor: 8.222 Q1

61. Mensi, W., Al-Yahyaee, K.H., Vo, X.V., Kang, S.H. (2021). "Dynamic spillover and connectedness between oil futures and European Bonds" **The North American Journal of Economics & Finance, 56, 101342.**
Link: https://www.sciencedirect.com/science/article/pii/S1062940820302278
Impact Factor: 3.136Q2

62. Mensi, W., Nekhili R., Vo, X.V., Suleiman, T., Kang, S.H., (2021) "Asymmetric volatility connectedness among US sector indices". **The North American Journal of Economics and Finance, 56, 101327**.[Elsevier]
Link: hhttps://www.sciencedirect.com/science/article/abs/pii/S1062940820302126
Impact Factor: 3.136Q2

63. Mensi, W., Lee, Y., Vo, X.V., Yoon, S.M. (2021). "Does Oil Price Variability Affect the Long Memory and Weak-Form Efficiency of Stock Markets in Top Oil Producers and Oil Consumers? Evidence from an Asymmetric MF-DFA Approach" **North American Journal of Economics & Finance, 57, 101446**.
Link: https://www.sciencedirect.com/science/article/pii/S1062940821000747
Impact Factor: 3.136Q2

64. Al-Yahyaee, K., Shahzad,S.H., **Mensi,W.,** Yoon,S.M., (2021). "Is there a systemic risk between Sharia, Sukuk, and GCC stock markets? A ΔCoVaR risk metric-based copula approach" **International Journal of Finance and Economics, 26, 2904-2936**.
Link: https://onlinelibrary.wiley.com/doi/10.1002/ijfe.1942
Impact Factor: 1.634 Q2

65. Mensi, W., Rehman, M., Maitra, S., Al-Yahyaee, K.H., Vo, X.V., (2021). "Oil, natural gas and BRICS stock markets: Evidence of systemic risks and co-movements in the time-frequency domain" **Resources Policy, 72, 102062.**
Link: https://www.sciencedirect.com/science/article/pii/S0301420721000799
Impact Factor: 8.222 Q1

66. Nekhili, R., **Mensi, W.,** Vo, X.V., (2021). "Multiscale spillovers and connectedness between gold, copper, oil, wheat and currency markets" **Resources Policy, 74, 102263.**
Link: https://www.sciencedirect.com/science/article/pii/S0301420721002749
Impact Factor: 8.222 Q1

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ii. Forthcoming papers

1.Mensi, W., Ziadat, S., Vo, X.V., Kang, S.H., (2023). "Extreme quantile connectedness and spillovers between oil and Vietnamese stock markets: A sectoral analysis" **International Journal of Emerging Markets.**
Impact Factor: 3.422 Q2
Link: https://www.emerald.com/insight/content/doi/10.1108/IJOEM-03-2022-0513/full/html

2. Mensi, W., Youssef, I., Vo, X.V., Kang, S.H., (2023). "Multifractality during upside/downside trends in the MENA stock markets: the effects of the global financial crisis, oil crash and COVID-19 pandemic" **International Journal of Emerging Markets.**
Impact Factor: 3.422 Q2
Link: https://www.emerald.com/insight/content/doi/10.1108/IJOEM-08-2021-1177/full/html

3. Mensi, W., Hanif, W., Bouri, E., Vo, X.V., (2023). "Multifractality during upside/downside trends in the MENA stock markets: the effects of the global financial crisis, oil crash and COVID-19 pandemic" **International Journal of Emerging Markets.**
Impact Factor: 3.422 Q2
Link: https://www.emerald.com/insight/content/doi/10.1108/IJOEM-12-2021-1799/full/html

4. El Khoury, R., **Mensi, W.,** Alshater, M., Kang, S.H., (2023). "Extreme risk spillovers and hedging strategies between Indonesia sectorial stocks and commodity markets" **International Journal of Emerging Markets.**
Impact Factor: 3.422 Q2
Link: https://www.emerald.com/insight/content/doi/10.1108/IJOEM-11-2022-1721/full/html
5.Youssef, I., **Mensi, W.,** Vo, X.V., Kang, S.H., (2023). "Spillovers and connectedness between Chinese and ASEAN stock markets during bearish and bullish market statuses" **International Journal of Emerging Markets.**
Impact Factor: 3.422 Q2
Link: https://www.emerald.com/insight/content/doi/10.1108/IJOEM-07-2022-1194/full/html

iii. R&R Papers

1. Mensi, W., Rehman, M., Vo, X.V., (2023). "Risk spillovers and multiscale relationships among main cryptocurrencies: A portfolio implication using a high frequency data" **Journal of Multinational Financial Management**.

2. Mensi, W., Shafiullah, M., Tiwari, A., Hammoudeh, S., Kang, S.H. (2023). "On the relationships between spot and futures prices of petroleum markets" **Energies.**

3. Mensi, W., Vo, X.V., Kang, S.H., (2023). "Upward and downward multifractality and efficiency of Chinese and Hong Kong stock markets in the high frequency data". **Computational Economics.**

4. Mensi, W., Rajib, M., Vo, X.V., Kang, S.H., (2023). "Extreme dependence and spillovers between uncertainty indices and stock markets: Does the US market play a major role?". **North American Journal of Economics and Finance.**

5. Mensi, W., Ziadat, S., Al-Rababa, A.,Vo, X.V., Kang, S.H., (2023). "Oil, gold and international stock markets: Extreme spillovers, connectedness and its determinants". **Quarterly Review of Economics and Finance.**

6. Mensi, W., Anoop, K.,,Vo, X.V., Kang, S.H., (2023). "Asymmetric multifractality and dynamic efficiency in DeFi markets". **Journal of Economics and Finance.**

7. Mensi, W., Vo, X.V., Kang, S.H., (2023). "Upward and downward multifractality and efficiency of Chinese and Hong Kong stock markets". **Computational Economics.**

8. Mensi, W., Nekhili, R., Vo, X.V., Kang, S.H., (2023). "Dynamic spillover and connectedness in high moments of European stock sector markets". **Research in International Business and Finance.**

9. Mensi, W., Alomari, M., Vo, X.V., Kang, S.H., (2023). "Extreme quantile spillovers and connectedness between oil and Chinese sector markets: A portfolio hedging analysis". **Journal of Economic Asymmetries.**

10. Mensi, W., Gubareva, M., Al-Yahyaee, K., Teplova, T., Kang, S.H., (2023). "Extreme connectedness between cryptocurrencies and non-fungible tokens: Portfolio implications". **Financial Innovation.**

11. Ziadat, S., **Mensi, W.,** Kang, S.H., (2023). "Frequency spillovers between oil shocks and stock markets of top oil-producing and -consuming economies". **Energy.**

iv. Papers under review

1. **Mensi, W.,** Hanif, W., Vo, X.V., (2023). "Extreme spillovers between oil and Chinese stock sectors: From Global Financial Crisis to Global Pandemic" **Resources Policy**.

2. **Mensi, W.,** Reboredo, J.C., Veysel, E., Sensoy, A., Al-Yahyaee, K., (2023). "Impacts of macroeconomic surprises on cojumps in oil and Forex markets". **Quarterly Review of Economics and Finance.**

3. **Mensi, W.,** Choi, K., El Khoury, R., Yoon, S.M. (2023). "Switching dependence and spillovers between European stock sectors and crude oil markets during the Russian-Ukraine war" **International Review of Financial Analysis.**

4. **Mensi, W.,** Lee, Y., Al-Yahyaee, K., Yoon, S.M. (2023). "Switching spillovers and connectedness between green bonds, oil, and stock markets: A portfolio management analysis" **International Review of Financial Analysis.**

5. **Mensi, W.,** Alomari, M., Vo, X., Kang, S. (2023). "Downside and upside multifractality and efficiency in Real Estate Industrial Trust markets before and during the COVID-19 crisis" **Asia-Pacific Financial Markets.**

6. **Mensi, W.,** Youssef, I., Vo, X., Kang, S. (2023). "Dynamic spillovers and connectedness between crude oil and green bond" **Resources Policy.**

7. **Mensi, W.,** Hanif, W., Vo, X., Kang, S. (2023). "Volatility spillovers and portfolio design between gold, oil, and Chinese stock sectoral markets: The impacts of COVID-19 pandemic" **International Journal of Finance and Economics.**

8. **Mensi, W.,** Fasanya, I., Vo, X., Kang, S. (2023). "Dynamics of extreme spillovers across European sustainability markets" **Renewable Energy.**

9. **Mensi, W.,** Fasanya, I., Vo, X., Kang, S. (2023). "Dynamics of extreme spillovers across European sustainability markets" **Renewable Energy.**

10. **Mensi, W.,** Mishra, T., Vo, X., Kang, S. (2023). "Quantile dependence and portfolio management between oil, gold, silver and MENA stock markets" **Research in International Business and Finance.**

11. **Mensi, W.,** Gubareva, M., Vo, X., Kang, S. (2023). "Frequency connectedness between DeFi and cryptocurrency markets" **Quarterly Review of Economics and Finance.**

12. **Mensi, W.,** Nekhili, R., Vo, X., Kang, S. (2023). "Hourly asymmetric multifractality and dynamic efficiency in cryptocurrency markets before and during COVID-19 pandemic" **Journal of Economic Asymmetries.**

13. **Mensi, W.,** Al-Yahyaee, K., Vo, X., Kang, S. (2023). "COVID-19 and time-frequency spillovers between oil and sectoral stocks and portfolio implications: Evidence from China and US economies" **North American Journal of Economics and Finance.**

14. **Mensi, W.,** Ziadat, S K., Vo, X., Kang, S. (2023). "Spillovers and portfolio management between uncertainty indices of oil and gold and G7 stock markets" **Computational Economics.**

15. **Mensi, W.,** Rehman, M., Vo, X., (2023). "Spillovers between Chinese and ASIAN stock markets: The effects of oil prices and COVID-19 crisis" **Economic Modelling.**

iii. New papers that are in progress

1. Mensi, W., Rehman, M., Vo, X.V., "Dependence Structure and Systemic Risk between Oil Futures and ASEAN Stock Markets"

2. Mensi, W., Rehman, M., Vo, X.V. Asymmetric risk spillovers and tail dependence between GCC stock and US stock and bond markets".

3. Mensi, W., Tiwari, A., Rehman, M., Al-Yahyaee, K. "Risk spillovers between energy, natural gas and global financial factors: An analysis beyond the time domain"

4. Mokni, K., **Mensi, W.,** Hammoudeh, S., Njoomi, A. "Detecting bubbles in green bonds: A new approach"

5. Mensi, W., Hanif, W., Vo, X.V. "Spillovers between oil, gold and Chinese stock sectors during COVID-19 pandemic outbreak"

6. Mensi, W., Vo, X.V., Kang, S.H. "Are metals futures a safe haven asset for currency markets?"

7. Mensi, W., Al-Rababa, A., Vo, X.V., Kang, S.H. "Time-frequency connectedness and hedging across gold, oil, and US sector stock markets"

8. Mensi, W., Vo, X.V., Kang, S.H. "The drivers factors of dynamic efficiency in major cryptocurrencies"

9. Mensi, W., Rehman, M., Vo, X.V. "Co-movements between Chinese and ASIAN stock price returns: The impact of COVID-19 pandemic"

10. Mensi, W., Rehman, M., Vo, X.V. "Risk spillovers and diversification benefits between crude oil and agricultural commodity futures markets"

2) Book chapter

Hasanov, A.S., **Mensi, W.,** Oskenbaye, Y., 2022. Return and volatility spillovers between fossil oil and seafood commodity markets. Chapter 4, Energy-Growth Nexus in an Era of Globalization, Elsevier
Link: https://www.sciencedirect.com/science/article/pii/B9780128244401000096

Tiwari, A.K., **Mensi, W.,** Menegaki, A.N., (2019). CO2 EMISSIONS, ENERGY CONSUMPTION, AND ECONOMIC GROWTH IN SAUDI ARABIA: THE IMPORTANCE OF MULTI-HORIZON, TIME-VARYING, AND FOURIER-BASED CAUSALITY APPROACHES" **The Journal of Energy and Development**, 44, 61-94. **Q4**

3) Conferences

1. 2022. "How COVID-19 pandemic drive the frequency spillovers between green bonds, global factors and U.S. stock market?" ICBF2022 International Conference on Business and Finance, Ho chi Minh City, Vietnam, 25-26 August 2022.
2. 2021. "Extreme spillovers between oil and Chinese stock sectors: From the Global Financial Crisis to the Global Pandemic Crisis" CBI conference, Vietnam, 2021.
3. 2019. "Is there a systemic risk between Sharia, Sukuk, and GCC stock markets? A ΔCoVaR risk metric-based copula approach" SQU & ERF conference, Oman, 2019.
4. 2019. "Is there a relationship between MENA stock markets, Bitcoin, oil, gold, VIX and geopolitical risk? Wavelet based dependence-switching copula approach" ERF conference, Kuwait, 2019.

5. 2018. "Energy, precious metals, and GCC stock markets: Is there any risk spillover?" IFS conference, Tunisia, 2018.
6. 2017. "Vine copulas and dependence risk exposure: an application to GCC Islamic and conventional bank indices" KFUPM conference, Saudi Arabia, November 2017.
7. 2017. "Oil and foreign exchange market tail dependence and portfolio implications for MENA, developing and developed countries: HTW, VMD and EMD decomposition based copulas" *Economic Research Forum* (*ERF*), Jordan March 2017.
8. 2016. "Further evidence on hedges and safe havens for GCC markets using the wavelet-based quantile approach: The roles of Islamic stock market and macroeconomics factors" *Economic Research Forum* (*ERF*), Egypt March 2016.
9. 2015. "Are Sharia compliant stocks, gold and U.S. Treasury hedge and/or safe havens for the oil-based GCC markets?" *Economic Research Forum* (*ERF*), Tunisia March 2015.
10. 2014. "Structural changes, dynamic correlations, asymmetric volatility transmission, and hedging strategies among international petroleum prices and U.S. dollar exchange rate". *Economic Research Forum* (*ERF*), Egypt March 2014.
11. 2013. "Volatility spillovers between major energy and cereal commodity prices: the importance of OPEC news announcements" The International Energy Technologies Conference, ENTECH '13, Turkey December 2013.
12. 2012. "Correlation and volatility spillovers across commodity and stock markets: Linking between energies, food and Gold". International Conference on Energy and Environment, Lucerne, Suisse October 2012.
13. 2012. "Correlation and volatility spillovers across commodity and stock markets: Linking between energies, food and Gold". International Conference on Management, Finance and Accounting, Paris, France, August 2012.
14. 2011. "Crude-oil market efficiency: an empirical investigation via the Shannon entropy", 6th International Finance Conference, Hammamet Tunisia, March 2011.
15. 2011. "More on Board's effectiveness, Board Structure, Industrial Diversification, and Firm Performance: the Tunisian case", 6th International Finance Conference, Hammamet Tunisia, March 2011.
16. 2007. "More on corporate diversification, firm size and value creation". 4th International Finance Conference, Hammamet Tunisia, March 2007.

4) Professional Service

1. Master supervising

Numerous Degree Projects (2007-present)

5) Community Service

- Member in Accreditation and quality assurance Committee in Sultan Qaboos University (Department Committee)
- Member in Department Academic Promotion Committee in Sultan Qaboos University
- Member in Recruitment committee in Sultan Qaboos University
- Member in College Research Committee in Sultan Qaboos University 2017-2021
- Member in Students Development Committee in Sultan Qaboos University
- Member in Computer Users & Web in Sultan Qaboos University (College Committee)
- Member in Library & Textbook Committee

6) Editorial Boards

♣ Editor in Innovation and Green Development
https://www.journals.elsevier.com/innovation-and-green-development

♣ Editor in Cogent Economics & Finance http://www.tandfonline.com/toc/oaef20/current

♣ Associate Editor in *Journal of Modern Economy and Management (JMEM, ISSN 2790-3214, https://www.innovationforever.com/aboutjournal/JMEM/AboutTheJournal)*

♣ Editor in Universal Journal of Financial Economics
https://ojs.wiserpub.com/index.php/UJFE/

7) Reviewer in international peer-review journals

- Reviewer in '**Journal of Banking & Finance**'
- Reviewer in '**Energy Economics**'
- Reviewer in '**Emerging Markets Review**
- Reviewer in ***'Journal of International Financial Markets, Institutions & Money'***
- Reviewer in ***' International Review of Financial Analysis'***
- Reviewer in '**International Review of Economics & Finance**'
- Reviewer in '**Research in International Business & Finance'**
- Reviewer in ***'Applied Economics'***
- Reviewer in '**North American Journal of Economics & Finance**'
- Reviewer in '**Physica A: Statistical Mechanics and its Applications**'
- Reviewer in '***Borsa Istanbul Review***'
- Reviewer in **'Resource Policy'**
- Reviewer in ***'Economic Systems'***
- Reviewer in **'International Journal of Islamic and Middle Eastern Finance and Management'**
- Reviewer in ***inderscience*** '***Afro-Asian Journal of Finance & Accounting***'
- Reviewer in '***Energy Study Review***'
- Reviewer in '**The European Journal of Comparative Economics**'

8) Honors, Awards, Scholarships (Teaching and Research)

2021. Best researcher award, Sultan Qaboos University
2017. Best researcher award, Imam Bin Saud University, Saudi Arabia
2017. Highly Cited Research in Economic Modelling
2015. Best paper awards in Economic Research Forum (ERF) conference.

9) Teaching Languages

Arabic, English, French,

10) Software

OxMetrics, Eviews, STATA, JMULTI, Gretl.

References

Available upon request