Zied FTITI

Dean of Research

Head of the Research Center

(OCRE Research Laboratory)

Full Professor of Economics and Finance

EDC Paris Business School, OCRE-Lab.
Address: EDC Paris Business School,
https://ideas.repec.org/e/pft1.html

Date of Birth: 22 November 1982
Citizen: French/Tunisian
Married with three Childs.

Professional address:
74/80 Rue
La défense 1, Courbevoie 92415.
Phone (office): + 33. (0)1. 46. 93. 00. 62
Fax (office): +33. (0)1. 46. 93. 02. 74
Zied.Ftiti@edcparis.edu

Languages:
Arabic: Native
French: Native
English: Professionally fluent

SHORT BIOGRAPHY

Zied Ftiti is full professor of Economics & Finance and Associate Dean of Research at EDC Paris Business School. He is director of the research center (OCRE Research Lab) in EDC Paris Business School.

After completing his master's degree in Money, Finance and International Economics (Option of Applied Macroeconomics) at University of Lyon 2, he has obtained his PhD in Economics in University of Lyon (GATE Laboratory, CNRS-UMR 5824). In 2019, he has obtained Habilitation for supervising doctoral in Economics in CY Cergy Paris University. His research area includes Financial Econometrics, Financial Markets, Monetary Economics, and Macroeconomics.

Pr. Zied Ftiti has published three books and many papers in top-tier journals such as Journal of Economic Dynamics and Control, Journal of International Money and Finance, Econometric Reviews, British Journal of Management, Annals of Operations Research, Energy Economics, Energy Journal, Energy Policy. Pr. Zied Ftiti is co-organizer and founder of the Financial Economic Meeting conference. He is the president of Mediterranean Association of Financial Econometrics.

Prof. Zied Ftiti serve as a board member as well as guest Editors in broad top-tier journals, such as International Journal of Finance &Economics, Journal of International Money and Finance, Journal of Economic Behavior and Organization, Energy Economics, Annals of Operations Research, Computational Economics, Economic Modelling, etc.

ACTUAL POSITION

Since 2018	Dean of Research & Full professor of Economics at EDC Paris Business School
Since 2017	Head of OCRE Research Laboratory at EDC Paris Business School
Since 2014	Full Professor of Economics International Finance at EDC Paris Business School
2020-2022	Founder and Head of Data Science Program at EDC Paris Business School

RESEARCH INTEREST

- Financial Economic and Macroeconomic (Monetary policy, Inflation, Exchange rate framework, Capital flows, Consumption and Saving)
- International Finance, Financial Markets, Energy Economics & commodities markets: Behavioral Finance & Financial Markets (Heterogenous agents, asset price formation, cognitive bias, Risk modelling, contagion, markets integration, predictability)
- Ethical Finance, Climate Change Economics

EDITORIAL EXPERIENCES

Board Membership

- Associate Editor in International Journal of Finance and Economics, ABS 3* (Whiley)
- Section Editor (Finance) in Business Ethics, the Environment & Responsibility, ABS2*(Whiley)
- Associate Editor in Journal of Risk Finance, ABS 1* (EMRALD)
- Associate Editor International Journal of Islamic and Middle Eastern Finance and Management; ABS 1*, (EMRALD)
- Bankers, Markets & Investors, ranked B in HCERES French list.
- Former Senior Editor in International Journal of Emerging economies, ABS 1*, (EMRALD)

Guest Editor Experiences

1. **Journal of international Money and Finance (ABS 3*)**
   VSI: Monetary policy, capital flow, and exchange rate frameworks: New challenges post-COVID-19
   My role= Managing SI editor

2. **Economic Modelling (ABS 2*)**
   VSI Macroeconomic uncertainty & Financial Stress
   My role= Managing SI editor

3. **Review of Quantitative Finance and Accounting (ABS 3*)**
   VSI: Special issue in area Finance related to FEM.
   My role= co-guest editor

4. **Energy Economics (ABS 3*)**
   VSI: Energy, Just Transition & Sustainability: What's New?
   My role= co-guest editor

5. **Journal of Economic Behavioral & Organization (ABS 3*)**
   VSI: Financial Crisis and Investors Behavior
   My role= Lead guest editor
   https://www.journals.elsevier.com/journal-of-economic-behavior-and-organization/call-for-papers/financial-crisis-and-investors-behavior

6. **International Journal of Finance and Economics (ABS 3*)**
   VSI : New Challenges After COVID-19 in Financial Economics
   My role= Lead guest editor

7. **Annals of Operations Research (ABS 3*)**
   VSI: *Risk And Uncertainty Modelling In Financial And Economic Systems*
   My role= Lead guest editor
   https://resource-cms.springernature.com/springer-cms/rest/v1/content/17914786/data/v1

8. Journal of **Risk and Financial Management**
   VSI : Financial Markets in Time of Crisis
   My role= Co-Guest editor
   https://www.mdpi.com/journal/jrfm/special_issues/financial_markets_times_crisis

9. **Computational Economics (ABS 1*)**
   VSI: Crisis and Risk Management
   My role= Lead guest editor

10. **<u>Sustainbaility (IF : 3.51)</u>**
    VSI : Sustainable Finance: New Trends, Environment and Social Changes
    My role= Lead guest editor
    https://www.mdpi.com/journal/sustainability/special_issues/finance_trend_environment_social_change
11. **<u>Bankers and Markets & Investors</u>**
    VSI: Risk Analysis : New Assets, New Approaches
    My role : Editor
    https://journaleska.com/index.php/bmi/issue/view/670

<u>Editor of Books</u>

12. **Springer**
    Title: Crises and Uncertainty in the Economy
    Forthcoming in Springer in August 2022
    Co-editors: JL PRIGENT; H. BEN AMEUR, and W. LOUHICHI.
13. **World Scientific**
    Title: *Financial and Economic Systems: Transformations and New Challenges*
    Co-editors: JL PRIGENT ; H. BEN AMEUR, and W. LOUHICHI.
    https://www.worldscientific.com/worldscibooks/10.1142/q0279
14. **European Acadamy Edition**
    Ftiti, Z. 2012. Inflation Taregting Policy: Whant Can We Learned ?Essays on Advanced Economies

EDUCATION

2019	Diploma of Research Supervisor Habilitation (HDR in Economics) University of CY Cergy Paris University Dissertation: Nonlinear Econometrics and High data frequency Econometrics: contributions to some issues of Financial Economics. Research director : Prof. Jean-Luc Prigent. *Jury: Allegret, J-P; Gimet, C; Briec, W; Creti, A; Eyquem, A; Prigent, JL; Bellier, A.*
2013	Diploma of Research Supervisor (Habilitation in Business sciences). University of Tunis, ISG-T, Tunisia. Dissertation: Financial Market, Real and Energy Sectors relationships: What can we learn from time scale approaches?
2010	Ph.D. in Economics University Lyon 2 & LSE-GATE (CNRS) Supervisors: Pr. Jean-François GOUX & Abdelwahed OMRI
2005-2006	Master II (research): Money Finance and International Economics, University of Lyon (Major) Supervisors: Pr. Jean-Pierre ALLEGRET & Pr. Alain SAND.

OTHERS TRAINING

2015	Workshop in Time series analysis, Cairo, 08-11 August, Economic Research Forum. Professor Mahmoud Elgamal.
2012	Summer School in Arts of DSGE models. University of De Minho, Braga, Portugal, 20-23 June. Professor Paul Levine.

2011	Summer School in Bayesians Econometrics, Queen Marry University (London), 27-29 June 2011. Professor Gary Koop.
2007	Summer School in Applied Economics: Programming in MATLAB. University of Economics and statistics in Lecce (Italy) le 22-27 July 2007. Professor Ulrich Woitek

PAST POSITIONS

2013-2014	Associate Professor of Economics and Quantitative methods at University of Tunis: High Institute of Management, Tunis-Tunisia (ISG de Tunis).
2011-2013	Assistant Professor of Economics and Quantitative methods at University of Tunis: High Institute of Management, Tunis-Tunisia (ISG de Tunis)
2010-2011	Assistant Professor of Economics at University of Poitiers (France).
2009-2010	Assistant Professor of Economics at University of Lyon 2 and GATE Laboratory, (France).
2008-2010	Lecture of Economics at University of Lyon 2 and GATE Laboratory, (France).
2006-2008	Lecture of Economics at University of Lyon 2 and University of Lyon 1. (France).

SELECTED PUBLICATIONS

Selected publication in Macroeconomic & International Finance (only ABS ranked papers)

1. **Ftiti, Z. 2022.** Household deposits and consumer sentiment expectations: Evidence from Eurozone. Forthcoming *in Journal of International Money and Finance* *(ABS 3*).* [With Anastasiou D., Tsouknidis, D., & Louhichi, W.]
2. **Ftiti, Z. 2022.** Sovereign bond market integration in the euro area: A new empirical conceptualization. *Annals of Operations Research* 1-15. *(ABS 3*).* [With Dufrénot, G., & Jawadi, F.]
3. **Ftiti, Z. 2021**. ICT diffusion and economic growth: Evidence from the sectorial analysis of a periphery country. *Technological Forecasting and Social Change* 162, 120403. *(ABS 3*)*. [With Kallal, R., & Haddaji, A.]
4. **Ftiti, Z. 2021**. Measuring the global economic impact of the coronavirus outbreak: Evidence from the main cluster countries, *Technological Forecasting and Social Change,* 167, 120732. [With Louhichi, W., & Ben Ameur, H] (CNRS rank 2).
5. **Ftiti, Z. 2021.** US foreign investments: Technology transfer, relative backwardness, and the productivity growth of host countries. *The Quarterly Review of Economics and Finance* 2021 [With Benzaim, S., Khedhaouria, A., & Djermane, R.] (ABS 2*).
6. **Ftiti, Z. 2021.** Does non-fundamental news related to COVID-19 matter for stock returns? Evidence from Shanghai stock market. *Economic Modelling* 99, 105484. [With Louhichi, W., & Ben Ameur, H]. *(ABS 2*).*
7. **Ftiti, Z. 2020.** Causal relationships between inflation and inflation uncertainty. *Studies in Nonlinear Dynamics & Econometrics 24*(5). *(ABS 3*)*[With Barnett, W. A., & Jawadi, F.]
8. **Ftiti, Z. 2020.** Bond market and macroeconomic stability in East Asia: a nonlinear causality analysis. *Annals of Operations Research* 97(1), 53-76 *(ABS 3*).* [With Boukhatem, J., & Sahut, M.]

9. **Ftiti, Z. 2019.** Asset allocation and investment opportunities in emerging stock markets: Evidence from return asymmetry-based analysis. *Journal of International Money and Finance* 93, 187-200. (ABS3*). [With Hadhri, S.]
10. **Ftiti, Z. 2019.** Are MENA banks' capital buffers countercyclical? Evidence from the Islamic and conventional banking systems. *The Quarterly Review of Economics and Finance 74*, 109-118. (rang 3). [With Maatoug, A. B., Ayed, W. B., &]
11. **Ftiti, Z. 2019.** Oil price collapse and challenges to economic transformation of Saudi Arabia: A time-series analysis. *Energy Economics 80*, 12-19. (ABS3*) [With Jawadi, F].
12. **Ftiti, Z.. 2019.** Commonality in liquidity: Does it really matter for Middle East and North Africa emerging stock markets? *Economic Systems 43*(3-4), 100699, (ABS 2*)[With Hadhri, S].
13. **Ftiti, Z. 2019.** Do economic policy uncertainty, oil prices, and investor sentiment predict Islamic stock returns? A multi-scale perspective. *Pacific-Basin Finance Journal 53, 40-55* (ABS 2*) [With Hadhri, S.,] (ABS 2*)
14. **Ftiti, Z. 2019.** Forecasting Inflation Uncertainty in the United States and Euro Area. *Computational Economics 54, 455-476.* [With Jawadi, F.] (ABS 1*)
15. **Ftiti, Z. 2018.** What Can We Learn About the Real Exchange Rate Behavior in the Case of a Peripheral Country? *Journal of Quantitative Economics* 16(3), 681-707. (ABS 2*) [With Chaouachi, S.] (ABS 3*)
16. **Ftiti, Z. 2015.** Modelling inflation shifts and persistence in Tunisia: perspectives from an evolutionary spectral. *Applied Economics* 47 (52). 1-11. [With Guesmi, K., Nguyen, D-C., & Teulon, F.] (ABS 2*)
17. **Ftiti, Z. 2015.** Credit risk determinants: Evidence from a cross-country study. *Research in International Business and Finance* 33, 1-16. [With Chaibi, H.] (ABS 2*)
18. **Ftiti, Z. 2014.** Price stability Under Inflation targeting regime: A New Intermediate Approach. *Economic Modelling* 38, 23-32. [With Hichri, W.] (ABS 2*)
19. **Ftiti, Z. 2014.** Oil price and financial markets: Multivariate dynamic frequency analysis. *Energy Policy* 73, 245-258. [With Creti, A., & Guesmi, K] (ABS 3*)
20. **Ftiti, Z.** 2012. Real Estate Markets and the Macroeconomy: A Dynamic Coherence Framework. *Economic Modelling* 29(5), 1820-1829. [Bouchouicha, R.,] (ABS 2*)
21. **Ftiti, Z. 2010.** The Macroeconomic Performance of the Inflation Targeting Policy: An Approach Based on the Evolutionary Co-Spectral Analysis (Extension for the case of a multivariate process). *Economic Modelling* 27(1), 468-476. (ABS 2*)
22. **Ftiti, Z. 2008.** Taylor and Inflation Targeting: Evidence from New Zealand. *International Business and Economic Research Journal* 7 (1), 131-150. (ABS 1*)

Selected publications in Financial Econometrics & Financial Markets

23. **Ftiti, Z. 2022.** Roles of Stable versus Nonstable Cryptocurrencies in Bitcoin Market Dynamics. *Research in International Business and Finance* 101720. (ABS 2*)[With Brick, H. & El Ouakdi, J.].
24. **Ftiti, Z.** 2021. Spatial Contagion between Financial Markets: New Evidence of asymmetric measures. *Annals of Operations Research 313*(2), 1183-122, *(ABS 3*)*. [With Miled, W].
25. **Ftiti, Z. (2021).** Is gold a hedge or safe haven against oil and currency market movements? A revisit using multifractal approach. *Annals of Operations Research* 1-34. *(ABS 3*)* [With, Madani, M. A] .
26. Ftiti, Z.. (2021). Cryptocurrency volatility forecasting: What can we learn from the first wave of the COVID-19 outbreak? *Annals of Operations Research* 1-26. *(ABS 3*)* [With Louhichi, W., & Ameur, H. B.]

27. **Ftiti, Z.** 2020. Forecasting Energy Futures Volatility with Threshold Augmented Heterogeneous Autoregressive Jump Models. Econometrics Review 39(1), 54-70. *(ABS 3*)* (With Jawadi, F., & Louhichi, W).
28. **Ftiti, Z.** 2020. Measuring Extreme Risk Dependence between the Oil and Gas Markets. *Annals of Operations Research*, 1-18. . *(ABS 3*)* [With Louhichi, W., & Ben Ameur, H].
29. Ftiti, Z. 2020. On the Relationship Between Oil and Gas Markets: A New Forecasting Framework Based on the Machine Learning Approach. *Annals of Operational Research* 1-29. *(ABS 3*)* [with Tissaoui, K., & Boubaker, S]
30. **Ftiti, Z.** 2019. Do Jumps and Co-jumps Improve Volatility Forecasting of Oil and Currency Markets and Explain Their Co-dependency? An Intraday Analysis. *Energy Journal* 40, 131-155. (CNRS rank 1, ABS3*) [With Jawadi, F, Louhichi, W., & Ben Ameur, H.]
31. **Ftiti, Z.** 2019. Oil Price Uncertainty and Its Effects. *Energy Journal* 40, 1-22. (CNRS rank 1, ABS3*). [With Jawadi, F.]
32. **Ftiti, Z.** 2019. Oil Price Collapse and Challenges to Economic Transformation of Saudi Arabia: A Time-Series Analysis. *Energy Economics* 80, 12-19. (ABS3*) [With Jawadi, F.]
33. **Ftiti, Z. (2019).** Portfolio diversification with virtual currency: Evidence from bitcoin, *International Review of Financial Analysis 63*, 431-437. (ABS3*) [With Guesmi, K., Saadi, S., & Abid, I.,]
34. **Ftiti, Z.** (2019). On the Relationship between Energy Returns and Trading Volume: A Multifractal Analysis. *Applied Economics* 51(29), 3122-36. (CNRS rang 2). [With Jawadi, F., Louhichi, W., & Madani, M.A.] (CNRS rank 2).
35. **Ftiti, Z.** 2018. An Analysis of the Effect of Investor Sentiment in a Heterogeneous Switching Transition Model for G7 Stock Markets. *Journal of Economic Dynamics and Control* 91, 469-484. [With Jawadi, F., & Namouri, H.,] (ABS 3* & CNRS rang 1)
36. **Ftiti. Z.**. 2016. What can we learn about commodity and credit cycles? Evidence from African commodity-exporting countries. *Energy Economics* 60, 313-324 (ABS 3*). [With Kablan, S., & Guesmi, K]
37. **Ftiti, Z.**2016. Oil price and stock market co-movement: What can we learn from time-scale approaches? *International Review of Financial Analysis* 46, 266-280 (ABS 3*) [With Guesmi, K., & Abid, I.] (CNRS rank 3).
38. **Ftiti, Z.** 2016. Neoclassical Finance, Behavioral Finance and Noise traders: Assessment of Gold-Oil Markets. *Finance Research Letters* 17, 33-40 (ABS2*) [With Fatnassi, I., & Tiwari, A.] (CNRS rank 3).

Selected publications in Green Finance & Sustainability

39. Ftiti, Z. (2023). Understanding the intraday oil price dynamics during COVID-19 pandemic: A new evidence from both oil and stock investor sentiments. Forthcoming in Energy Journal *(ABS 3*, CNRS 4*)*[With Madani, M.A]
40. Ftiti, Z. (2022). Migrating to Global Reporting Initiative guidelines: Does international harmonization of CSR information pay? Forthcoming in *British Journal of Management (ABS 4*)*. [With Jeriji, M., & Louhichi, W.]
41. Ftiti, Z. 2022. The Effect of Corporate Board Characteristics on Environmental Innovation. *Environmental Modeling & Assessment*, 1-22. (CNRS rank 2). [With Farza, K., Hlioui, Z., Louhichi, W., & Omri, A].

42. Ftiti, Z., (2021). Does it pay to go green? The environmental innovation effect on corporate financial performance. *Journal of Environnemental Management* *(ABS 3*)*., *300*, 113695. [With Farza, K., Hlioui, Z., Louhichi, W., & Omri, A.]

Book

1. Handbook "Crises and Uncertainty in the Economy" Louhichi, W & Ben Ameur, H & Prigent, J-L. Springer (In progress will be published in September 2022).
2. Ftiti, Z.,. (Eds.). (2021). *Financial and Economic Systems: Transformations and New Challenges*. World Scientific. [With Ameur, H. B., & Louhichi, W]
3. Ftiti, Z. 2012. Ciblage d'inflation : quels enseignements peut-on tirer ? Essais empiriques sur les pays développés. Presse Académique Européenne.
4. Chapter: Stock and Bond Markets Co-movements in MENA Countries: A Dynamic Coherence Function Approach", Emerging Markets and the Global Economy: A Handbook" Elseiver 2014. [with Boukhatem, J].

Research Projects & Consulting Activities

Since 2018	Consultant in National Agency of Research in France (ANR).
Since 2017	Consultant for High Education and Research Minister of Tunisia.
2013-2014	Consultant for Tunisian Minister of Sport and Youth.
2013-2014	Consultant to Chief Executive Officer of the national office of sport promotion (Promosport), concerning the feasibility study of materials renewal of betting game." Report realized and validated by Tunisian minster council. "Feasibility of renewal sports forecast system: cooperative versus odds betting for promosport Company",
2012-2013	Project Between High Institute of Management-ISG de Tunis- (Tunisia) and University of Lyon 2; GATE-LSE laboratory (CNRS-France). Project realized in 2011-2013. Title of project: "Central Banks Independence and Monetary policy".
2008-2010	Participation to Research Project funded by Bank de France " The assessment of inflation targeting policy un Western European Countries"

Grants and Awards

2021	Nominated for the price USERN prize, Universal Scientific Education and Research Network (USERN) Festival
2020	15 Top professors in France in management based on P Rank (Germany) and HECERS list journals (France).
2016	Award of the most downloaded paper in the journal "Applied Business Research journal" for a paper published in 2013.
2013	Best Research Output Prize for Henley Business School "Real estate markets and the macroeconomy: a dynamic coherence framework". The paper was joint authored by Ranoua Bouchouicha and published in 2012 in Economic Modelling, 29 (5). 1820 - 1829. https://www.henley.ac.uk/news/2014/dr-ranoua-bouchouicha-awarded-best-research-output-prize
2008-2009	Grant from University agency of French speakers (AUF).

2007-2008	Grant form Research and High Education Minister of Tunisia.
2006-2007	Nomination of Grant allocation for PhD Student in University of Lyon.

CONFERENCES

Selected International Conference

« Do Green investments Improve Portfolio Diversification? Evidence From Mean-CVaR Optimization »

1. 26th Annual International Conference on Macroeconomic Analysis and international Finance, CRETE 26-28 May 2022, Greece.
   https://icmaif.soc.uoc.gr

« Insurance Portfolio Strategies with Time Varying Multiples Based on Good and Bad Volatility Dynamics »

2. 377th AFFI (Finance French Association), Nantes 27-29 May, 2021.

https://affi2020audencia.eventsadmin.com/Home/Welcome

«Do return seasonalities matter in investment decision-making for emerging markets? »

3. 4th International Workshop on Financial Markets and Nonlinear Dynamic, 31-May June 2019, University of Lille and University of AIX Marseille, Paris (France)
4. 16th INFINITI Conference on International Finance. 11-12 June 2018, Poznań University of Economics and Business, Poznań (Poland).
   https://infiniticonference.files.wordpress.com/2018/07/i2018-final-programme.pdf

« Modeling and Forecasting Oil Price Uncertainty »

5. 5th International Symposium in Computational Economics and Finance (ISCEF), 12-14 April 2018, Paris (France).

«Co-jump between crude oil market and exchange rate market: An intraday analysis»

6. 24th Annual Global Finance Conference, Hofstra University - May 4-6, 2017, Hempstead, NY (USA).
   https://www.hofstra.edu/pdf/community/bdc/breslin/breslin-concurrent-sessions-schedule.pdf
7. 25th Symposium of the Society of Nonlinear Dynamics and Econometrics, 30/31 March, Paris (France).
   https://editorialexpress.com/conference/SNDE2017/program/SNDE2017.html

«What Intraday Time-Frequency and Augmented Heterogeneous Autoregressive Jump Models Tell Us about Modelling and Forecasting Energy Futures Volatility»

8. 10th International Conference on Computational and Financial Econometrics Higher Technical School of Engineering, University of Seville, December 9-11, 2016, Seville (Spain).

«Intraday relationship between jumps and trading volume on energy futures markets: A wavelet approach»

9. Energy & commodity finance conference, ESSEC Paris, June 23-24, 2016, Paris (France).
   http://easychair.org/smart-program/ECOMFIN2016/index.html
10. 14th INFINITI Conference on International Finance, Organized by A Trinity College Dublin, Monash University, June 12-13, 2016, Dublin (Ireland).
    https://infiniticonference.files.wordpress.com/2017/04/i2016-final-programme.pdf

«Central Bank Independence and Inflation Relationship: Role of Monetary regimes? »

11. 4th ISCEF International Symposium in Computational Economics and Finance (ISCEF) April 14-16, 2016, Paris (France). http://www.iscef.com/uploads/cms/program_v9.pdf

«Equity Islamic Funds Performance»

12. International Conference in Islamic Banking and Finance, University Um-Elkoora, March 6-8 2016, Mekkah (Saudia Arabia).

«Commodities Price cycle and Financial Pressures in African commodities' exporters»

13. 13th INFINITI Conference on International Finance, University of Ljubljana, June 8-9 2015, Ljubljana (Slovenia).

«The impact of bank capital on profitability and risk in GCC: Islamic vs. commercial banks»

14. 5th International Research Meeting in Business and Management, IPAG Business School, July 07-08 2014, Nice (France). http://khuongnguyen.free.fr/IRMBAM2014/BookletIRMBAM2014.pdf

«Oil price impact on the financial markets: exporter country versus importer country»

15. 1st International Symposium on Energy and Finance Issues, IPAG Business School, 1 March 2013, Paris, France.

«What we learned about Inflation Targeting: Bilateral Evidence».

16. 2nd days of MOFID Laboratory organized by University of Sousse, April 2012, Tunisia.

«The inflation targeting: an attempt of international comparison».

17. GDRE20111: 28th Days on Banking Money and Finance, 23-24 June 2011, Reading University, United-Kingdom.

«Linkages between real estate markets, monetary policy and financial markets».

18. ERES 2011: International Real Estate Society, 16-18 June 2011, Endhoven,

«The punishment Effect of the Inflation Targeting Policy: An Experimental Evidence»

19. ASFEE 2010: French Association of Experimental Economic, 23-24 September 2010 in Grenoble (France).

«The Macroeconomic Performance of the Inflation Targeting Policy: An Approach Based on the Evolutionary Co-Spectral Analysis»

20. EBES 2010: Eurasia Business and Economic Society, 26-27-28 October 2010- Istanbul (Turkey).
21. T2M 2010: Macroeconomics Theory and Methods, 25-26 Mach, Le Mans (France).
22. ADRES 2010: Association for Developing Research in Economics and Statistics, 22-23 January 2010, Lyon, France.
23. JE 2009: Econometrics Day, 25th November 2009, University Paris Nanterre, Paris, France.

«The relevance of the inflation Targeting Policy: An approach based on the evolutionary spectral Analysis»

24. SCSE 2009: Canadian Society in Economics, 12-13-14 March 2009, Montréal, Canada.
25. IFC5 2009: 5th Conference in Finance, 11-13 mars 2009, Hammamet, Tunisia.
26. AFSE 2009: French Association of Economic, 09-10 September 2009, University of Paris Nanterre, France.
27. IMAEF 2008: The Ioannina Meeting of Applied Economic and Finance, 04-06 May 2008, Ioannina, Greece.
28. EABRC 2007: The European Applied Business Research Conference, 04-07 June 2007, Padova-Venice, Italy.

«Taylor and Inflation Targeting: Evidence from New Zealand».

29. MACROFI 2007: University Network in Research on Macroeconomics, 10-11 May 2007, Lyon, France.
30. «Taylor and Inflation Targeting: Evidence from New Zealand».

RESEARCH SEMINAR & KEYNOTE SPEAKERS

1. Keynote speakers in HEC Doctoriales: Animation of the workshop « Academic publication », 12-14 June 2019, University of Carthage, IHEC de Carthage, Tunis-Tunisia.
2. Keynote speaker in ATIS conference Unleadership and strategic mismagenement in the underdevelopment countries: « How to write a scientific paper », 27-28 April 2019, Hammamet-Tunisia.
3. Research Seminar at the University of Evry, Research Team LITEM: «Measuring and Modeling Co-Jumps with High Frequency Data » 17 March 2017.
4. Research Seminar at the University of Paris 13 (CPEN), 9 March 2011.
5. « The inflation targeting Policy: what we learn after 25 years »
6. Research Seminar at the University of Nantes (LEMNA), 24 March 2011.
7. « Non-parametric estimation based on the Evolutionary Sepctral and co-spectral approaches »
8. Research Seminar at the University of Angers (GRANEM), 07 April 2011.
9. « The inflation targeting Policy: what we learn after 25 years»
10. Research Seminar at the University of Clermont-Ferrand (CERDI), 14 April 2011.
11. « The inflation targeting Policy: what we learn after 25 years»
12. Research Seminar at the University of Orléans (LEO), 03 May 2011.
13. « The inflation targeting Policy: what we learn after 25 years»

TEACHING

14. Statistics for Data Scientist, Master Data Sciences and Business Analysis, EDC Paris since 2020
15. Business Analytics, Master Data Sciences and Business Analysis, EDC Paris since 2020
16. Mathematic for Data Scientist, Master Data Sciences and Business Analysis, EDC Paris since 2020.
17. Time series Analysis: Master Research in Finance, University of Tunis, ISG-T, February 2018 (Visiting Professor)
18. Time series Analysis: Master Research in Financial Economics, University of Carthage, IHEC, March 2018 (Visiting Professor)
19. Advanced Econometrics: Master Research in Finance, University of Gafsa, January-February 2016 (Visiting Professor)
20. Introduction to Econometrics applications with E-Views: Master I Finance, EDC Paris Business School, Paris France, 2014-2019.
21. Financial Mathematics: 3rd year B.A in Business, EDC Paris Business School, Paris France, 2014-2019.
22. Quantitative analysis: 2nd year B.A in Business, EDC Paris Business School, Paris France, 2014-2016.
23. Multivariate Times Series Analysis, applications with Win-Rats: 2nd Master of Economic forecasting, High Business Institute of Management, Tunis-Tunisia, 2013-2014.
24. Financial Econometrics, applications with E-Views: 1st Master of finance, High Business Institute of Management, 2013-2014.
25. Theory of Economics Cycles: 3rd years of the B.A Economic and Business, University of Poitiers, France, 2010-2011.
26. Introduction to Econometrics, Applications with STATA software: 3rd year B.A in Mathematics applied on social sciences and Econometrics, University of Lyon 2, 2010.
27. International Finance: 3rd years of the B.A Economic and Business, University of Lyon 2, 2010.
28. International Economic: 3rd years of the B.A Economic and Business, University of Lyon 2, 2010.
29. Macroeconomic and Money: 2nd years of the B.A Economic and Business, University of Lyon 2, 2008-2009
30. Mathematics I and II: 1st & 2nd years of the B.A Economic and Business, University of Lyon 2, 2006-2008.

31. Inferential Statistics and Descriptive Statistics: 1st years and 2nd years of the B.A Economic and Business, University of Lyon 2, 2006-2008.

OTHER ACTIVITIES

Reviewing committee

Journal of Economic Dynamic and Control, Management Sciences, Journal of Economic Behavior & Organization, Emerging Markets Review, Energy Journal, Economic Modelling, The journal of Economic studies, Energy Economics, International Review of Economics and Finance, International Economics, Journal of International Financial Markets, Institutions & Money, Economic Systems, Finance Research Letters, Journal of Commodity Markets, Borsa Istanbul Review, Physica A, Future Business Journal, Empirical Economics, Energy studied Review, Tourism Management, Journal of Applied statistics, The Journal of Franklin Institute, Economics Bulletin, The Journal of International Economics, Computational Economics, research in international Business and Finance. Energy Policy, International review of Financial Analysis, Finance research letters, International Area Studies Review.

Accreditations committee

Member of EDC Committee for AACSB accreditation since 2019
Report Approved in February 2023

Member of EDC Committee for EPAS accreditation in 2015-2016 and 2019-2024.

Member of EDC Committee for Grade Master accreditation, for 2019-2024.

Since 2017 Member of EDC Academic reforms program 2017-2018

Workshops and conferences organization

1. Co-chair and the founder: Financial Economics Meeting
   [With University of CY Cergy Paris University & Athens University, ESSCA School of management]
   https://fem2023.sciencesconf.org
2. Co-chair and founder of the Workshop in Ethical finance and sustainable development
   [With University of CY Cergy Paris University & EAE spain]
   https://efs-2023.sciencesconf.org
3. Co-chair and founder of the Workshop in Entrepreneuriat, Innovation & Governance.
   EDC Paris Business School, [With University of Cergy and University of Montpellier].

PHD SUPERVISOR AND PHD JURY

I. PHD SUPERVISOR

DISCUSSED THESIS

1. Mohamed Arbi Madani: *"Financial markets and real sector: Three econometrics essays with multi-scale approaches »* December 2022, University of Tunis.
2. Wafa Miled: *« Spatial contagion between mature and immature financial markets » 04 January 2021,* University of Tunis:
3. Sana Ben Kbaier: *« The dynamic spillover of the Commodity markets: How can investors take advantage, make profit and investigate efficient strategies?* » 05 November 2019 at University Paris Dauphine.
4. Amal Aloui (in co-direction with Professor Mounir Smida at the university of Sousse) : *« Indépendance de la banque centrale et coordination des politiques économiques : le cas de la zone euro » Discussed 01 Novemebr* 2019 at University of Sousse.
5. Sinda Hadri, (2013-2017): *« Stock return predictability: three econometric investigations on emerging markets* ». *Discussed 04 September 2017.*

Candidates in progress

6. Sarra Hadad: 4th in PhD program at the University of Tunis, *« On the dependence and systemic risk in oil and financial markets from a multi-scale perspective »*

II. PHD JURY MEMBER

1. **University of Malaya, Faculty of Business and Accountancy, May 2021**
   Muhammad Asif Khan "Search-Based Investor Sentiment Index, Stock Returns and Volatility: Evidence From US Islamic and Non-Islamic Stock"
2. **University of Montpellier, 17 September 2021**
   Serghei PODORVANIUC « Analyse de l'impact du prix du pétrole sur les sphères réelle et financière de la Russie »
3. **University of Montpellier, 17 November 2019**
   Romain MESTRE « Analyse Temps-Fréquences De La Droite De Marche : Une Application Au Marche Français Sur Données Journalières De 2005 A 2015 »
   Jury : Valérie Mignon (*President)*, Jamel Trabelsi *(Reviewer)*, Stéphane Mussard *(Reviewer),* Françoise Seyte (*Member),* Zied Ftiti (*Member),* Michel Terraza (supervispor).
4. **University of Tunis, ISG-Tunis, 13th June 2019**
   Donia Aloui: « Dynamique des actifs financiers et politiques monétaires non conventionnelles»
   Jury: Abdelwahed Omri (President), Abderrazk Ben Maatoug (Supervisor), Rachdi Mustapha (Supervisor), Zied Ftiti (Reviewer), Wyeme Ben Mrad Douagi (reviewer), Said Gattoufi (Member).
5. **University of Nîmes, 18th December 2018**
   Oumar Hamady NDIAYE : « Consommation d'énergie et croissance économique au Sénégal : Étude de causalité et de cointégration »
   Jury: François Mirabel (president), Stéphane Mussard (Supervisor); Ahmadou Aly Mbaye (Supervisor); Françoise Seyte (Reviewer), Zied Ftiti (Reviewer), Véronique Thireau (Member), Ndéné Ka (Member).
6. **University of Montpellier, 24th November 2017**
   Hisseine Saad Mahamat : « Estimation de la volatilité des données financières à haute fréquence : une approche par le Modèle Score-GARCH »
   Jury: Stephane Mussard (President), Micheal Terraza (supervisor), Walter Briec (Reviewer), Zied Ftiti (Reviewer).
7. **University of Tunis, ISG-Tunis, 7th September 2017**
   Wajdi Moussa : « Liens d'interactions dynamiques entre la volatilité des cours boursiers et la volatilité des cours de changes »
   Jury: Zarai Mohamed Ali (President), Omri Abdelwahed (Supervisor), Gattoufi Said (Reviewer), Ben Saida Ahmed (Reviewer), Zied Ftiti (Member).

8. **University of Tunis, ISG-Tunis, 4th Septembre 2017.**
Sinda Hadhri : « Alternatives d'investissement et opportunités d'arbitrage offertes par les pays émergents : trois essais économétriques »
Jury: Wyeme Ben Mrad Douagi (President), Zied Ftiti (Supervisor), Imen Khanchel (Reviewer), Omri Abdelwahed (Reviewer), Faten Zoghlami (Member),
9. **University of Orléans, 18th May 2017.**
Nada Mselmi: « Financial Distress prediction and Equity Pricing Models: Theory and Empirical Evidence in France »
Jury: Christophe Rault (President), Amine Lahiani (Supervisor), Tahar Hamza (Supervisor), Marc-Arthur Diaye (Reviewer), Zied Ftiti (Reviewer), Faten Lakhel (Member), Ouided Youssfi (Member).
10. **University of Montpellier, 13th December 2016.**
Mireille Ayoubi: « Financial markets and Risk management: Fractal VaR modeling of CAC40»
Jury: Stephane Mussard (President), Micheal Terraza (Supervisor), Walter Briec (Reviewer), Zied Ftiti (Reviewer), Jerome Fillol (Member).
11. **University of Montpellier, 21th June 2016**
Ange Nsouadi: «Multi-scales Analysis of the comovement between carbon price quota of carbon credits and energy products »
Jury: Stephane Mussard (President), Micheal Terraza (Supervisor), Jules Sadefo Kamdem (Co-supervisor), Anne PEGUIN-FEISSOLLE (Reviewer), Zied Ftiti (Reviewer).
12. **University of Tunis, ISG-Tunis, 27th December 2014.**
Sana Tebessi : « Le comportement écologique : Proposition et validation d'un modèle d'achat des produits « Énergies renouvelables »
Jury: Mehrez Chaher (President), Abdelfateh Ettriki (Supervisor), Faouzi Dkhili (Reviewer), Zied Ftiti (Reviewer), Fatma Bakini-Idriss (Member).
13. **University of Tunis, ISG de Tunis, 15th March 2014.**
Emna Trabelsi: Policy of Central Bank communication on monetary policy.
Jury: Adel Karra (President), Mohamed Ayadi (Supervisor), Walid Hichri (Co-supervisor), Safouane Ben Aissa (Reviewer), Zied Ftiti (Reviewer).