

## CURRICULUM VITAE

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**Name** : Hamdi  
**Surname** : Manel  
**Nationality** : Tunisian  
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## EDUCATION

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**2017**

**PhD in Management Sciences**  
*Higher Institute of Management (Tunis)*

Title: " Forecasting and Market Efficiency Assessment Using Neural Networks Based Approach: The Case of The US Crude Oil Market "

**2009**

**Master II (Research): Forecasting of Economic Systems and Financial Markets**  
*Higher Institute of Management (Tunis)*

Title: " Credit Risk Prediction: An Application of Data Mining Tool: Credit Scoring "

**2006**

**Master I: Finance**  
*Higher Institute of Management (Tunis)*

Title: " Financial Distress of Tunisian Firms: Failure Risk Forecast and Recovery "

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## CURRICULUM VITAE

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### PROFESSIONAL AND PEDAGOGICAL EXPERIENCES

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#### **August-September 2019:**

Training and internship in natural language processing (NLP) at Koios intelligence.

#### **December 2007-February 2008:**

Internship in the Department of Monitoring and Controlling Risk  
*International Arab Bank of Tunisia.*

Internship objective: Forecasting Bankruptcy Using Data Mining Tool

#### **2009 to 2015**

University assistant at the *Higher Institute of Management (Tunis)*

#### **2016 - 2017**

University assistant at the *Free University of Tunis*

#### **2018-2019/2019-2020**

University assistant at the *Higher Institute of Management (Tunis)*

#### The subjects taught :

- Credit risk, forecasting techniques and recovery;
- Mathematical Tools;
- Financial Management;
- Analytical accounting;
- Algebra;
- Financial markets and assets valuation.

### OTHER PROFESSIONAL EXPERIENCES

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- 02-03 March 2017: MATLAB Trainer.

Place of the training: Faculty of Economics and Management of Tunis (FSEGT).

Participants: Doctoral students, researchers and university teachers.

- Member of the Organizing Committee of the International Symposium "Financing and Risk Management of Innovative Projects and Industrial Clusters" (1-3 May 2017 in Hammamet - Tunisia).

- 2019-2020/2011-2012: Jury Member in evaluating graduation projects in the Higher Institute of Management Tunis.

## CURRICULUM VITAE

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### RESEARCH ACTIVITIES

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#### Publications

- 1- Aras, S., **Hamdi, M.** (2019). Data Size Requirement for Forecasting Daily Crude Oil Price with Neural Networks. *Scientific Annals of Economics and Business*, 66(3), 363-388.
- 2- **Hamdi, M.**, Chkili, W. (2019). An Artificial Neural Network Augmented GARCH Model For Islamic Stock Market Volatility: Do Asymmetry and Long Memory Matter?. *ERF Working Paper No.1325*, 1-13.
- 3- **Hamdi, M.**, Aloui, C., Nanda, S.K. (2016). Comparing Functional Link Artificial Neural Network and Multilayer Feedforward Neural Network To Forecast Crude Oil Prices. *Economics Bulletin*, 36(4), 2430-2442.
- 4- **Hamdi, M.**, Aloui, C. (2015). Forecasting Crude Oil Price Using Artificial Neural Networks: A Literature Survey. *Economics Bulletin* 35(2), 1339-1359.
- 5- **Hamdi, M.**, Mestiri, S. (2014). Bankruptcy Prediction for Tunisian Firms: An Application Of Semi-Parametric Logistic Regression and Neural Networks Approach. *Economics Bulletin* 34 (1), 133-143.
- 6- Mili, F., **Hamdi, M.** (2013). A Comparative Study Of Expansion Functions for Evolutionary Hybrid Functional Link Artificial Neural Networks for Data Mining and Classification. *International Journal on Human Machine Interaction* 1 (1), 47-59.
- 7- Mestiri, S., **Hamdi, M.** (2012). Credit Risk Prediction: A Comparative Study Between Logistic Regression and Logistic Regression with Random Effects. *International Journal of Management science and Engineering Management* 7 (3), Taylor & Francis, 200-204.
- 8- Aloui, C., **Hamdi, M.**, Mensi, W., Nguyen, D.K. (2012). Further Evidence On The Time- Varying Efficiency Of Crude Oil Markets. *Energy Studies Review* 19 (2), 38-51.
- 9- Mensi, W., Aloui, C., **Hamdi, M.**, Nguyen, D.K. (2012). Crude Oil Market Efficiency: An Empirical Investigation Via The Shannon Entropy. *International Economics* 129, Elsevier, 119-137.
- 10- **Hamdi, M.** (2012). Prediction of Financial Distress For Tunisian Firms: A Comparative Study Between Financial Analysis and Neuronal Analysis. *Business Intelligence Journal* 5 (2), 374-382.
- 11- Mili, F., **Hamdi, M.** (2012). A Hybrid Evolutionary Functional Link Artificial Neural Network for Data mining and Classification. *International Journal of Advanced Computer Science and Applications* 3 (8), 89-95.

#### Proceedings

- 1- Mili, F., **Hamdi, M.** (2013). A Comparative Study Of Expansion functions For Evolutionary Hybrid Functional Link Artificial Neural Networks For Data Mining And Classification. *IEEE Proceedings in International Conference on Computer Applications Technology (ICCAT'2013)*, 1-8.

## CURRICULUM VITAE

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2- **Hamdi, M., Aloui, C.** (2012). Forecasting Crude Oil Price Based On Artificial Intelligent Model: A Smoothed Feedforward Neural Network. *Proceedings in International Conference on Information Systems and Technologies (ICIST'2012)*, 259-263.

### Training and Workshops

#### **Workshop on Opinion Poll Data Analysis Using Multilevel Models**

Beirut-Lebanon, 22-23 August 2016, organized by the Economic Research Forum.

#### **Workshop on Deep Training in Deep Learning**

Sousse-Tunisia, 28-30 March 2018, organized by The Research Unit SETIT, LaTICE Lab and Rowan University, New Jersey, USA.

#### **Workshop on Machine Learning & Python**

Monastir-Tunisia, 20-22 December 2019, organized by The Research Unit SETIT, Tunisia.

### Conferences and Symposiums

1- “An Artificial Neural Network Augmented GARCH Model For Islamic Stock Market Volatility: Do Asymmetry and Long Memory Matter?”:

**25<sup>th</sup> ERF Annual Conference:** Knowledge, Research Networks, and Development Policy, 10-12 Mars 2019 à Koweit city, Koweit.

2- “Testing Crude Oil Market Efficiency Using Artificial Neural Networks” :

**MEEA:** 15<sup>th</sup> International Middle East Economic Association organized by ERF, 23-24 and 25 March 2016 in Doha, Qatar.

3- “A Comparative Study of Expansion Functions for Evolutionary Hybrid Functional Link Artificial Neural Networks For Data Mining and Classification”:

**ICCAT:** International Conference on Computer Applications Technology, 20-21 and 22 January 2013 in Sousse, Tunisia.

**HMI:** 1<sup>ST</sup> International Conference on Human Machine Interaction, 25-26 and 27 March 2013 in Chennai, India.

4- “Evaluating Crude Oil Market Efficiency Using Neural Networks-Based Approach”:

**EBES :** 9<sup>th</sup> Eurasia Business and Economics Society conference, 11-12 and 13 January, 2013 in Rome, Italy.

5- “Crude Oil Price Prediction Using FLANN”:

**ICBRS:** International conference on Business Related Studies, 5-6 and 7 July 2012, in Sousse, Tunisia.

## CURRICULUM VITAE

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6- "Forecasting Crude Oil Price Based on Artificial Intelligent Model: A Smoothed Feedforward Neural Network":

**ICIST:** International Conference on Information Systems and Technologies, 24-25 and 26 March 2012 in Sousse, Tunisia.

7- "A hybrid Evolutionary Functional Link Artificial Neural Network for Data Mining and Classification":

**International conference " Applications of Neural Networks in Economics, Finance, Management and Environment "**, 9-10 June 2011 in Kerkennah, Sfax-Tunisia.

8- "Forecasting the Credit Risk of Tunisian Banks: A Comparative Study Between Logistic Regression and Logistic Regression with Random Effects":

**JDS :** 43th Statistical Days, 23-24-25-26 and 27 May 2011 in Gammarth, Tunis, Tunisia.

9- "Detection of The Bankruptcy Tunisian Enterprise Using The Semi parametric Logistic Regression and Neural Networks":

**JDS :** 43th Statistical Days, 23-24-25-26 and 27 May 2011 in Gammarth, Tunis, Tunisia.

**International conference " Applications of Neural Networks in Economics, Finance, Management and Environment "**, 9-10 June 2011 in Kerkennah, Sfax-Tunisia.

## COMPUTER KNOWLEDGE

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### Computer software:

Matlab, Python, Eviews, R, SPSS, and Excel.

## LANGUAGES

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- **Arabic :** Excellent level
- **English:** Excellent level
- **French:** Excellent level
- **Spanish:** Average

## HOBBIES

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Travel, Reading and Music.