Curriculum Vitae

Personal information

First name / Surname	**Essahbi ESSAADI**
Address	13 Rue d'Egypte (Cité des Jasmins) Manouba 2010 (Tunisia)
E-mail(s)	Essahbi.essaadi@gmail.com essahbi.essaadi@esct.uma.tn
Home Page	http://ideas.repec.org/e/pes65.html http://sa.linkedin.com/pub/essahbi-essaadi/21/836/78b http://scholar.google.com/citations?user=uPEBL1oAAAAJ&hl=fr https://www.researchgate.net/profile/Essahbi_Essaadi/?ev=hdr_xprf https://erf.org.eg/affiliates/essahbi-essaadi/ https://orcid.org/0000-0003-4770-3785
Citizenship	Tunisian
Date of birth	16/01/1980
Gender	Male
Family Status	Married, two Childs.

Desired employment / Occupational field

Associate Professor

Work experience

Dates	25/09/2020 →
Occupation or position held	Assistant Professor (H.D.R.)
Main activities and responsibilities	Teaching, research
Name and address of employer	Minister of High Education (Tunisia)
Institution	ESC of Tunis (University of Manouba)
Dates	26/05/2017 → 24/09/2020
Occupation or position held	Assistant Professor
Main activities and responsibilities	Teaching, research
Name and address of employer	Minister of High Education (Tunisia)
Institution	ISG of Bizerte (Carthage University)
Dates	14/07/2012 → 25/05/2017
Occupation or position held	Assistant Professor
Main activities and responsibilities	Teaching, research
Name and address of employer	Minister of High Education (Saudi Arabia)
Institution	University College in Al-Jumum (Umm Al-Qura University)
Dates	16/09/2009 → 13/07/2012
Occupation or position held	Permanent Assistant
Main activities and responsibilities	Teaching, research
Name and address of employer	Minister of High Education (Tunisia)
Institution	ISG of Bizerte (Carthage University)
Dates	15/09/2004 - 15/09/2008
Occupation or position held	Contractual Assistant

Main activities and responsibilities	Teaching, Research
Name and address of employer	Minister of high Education (Tunisia)
Institution	ESSEC Tunis (University of Tunis)

Teaching Experience

- Macroeconometric (Master R),
- Stochastic processes (Master R),
- Simulation Techniques (Master R),
- Econometrics of panel data I (Master R),
- Econometrics of panel data II (Master R),
- Introduction to Matlab (Master P),
- mathematical logic (Master P),
- Mathematics level I, (L1, English)
- Mathematics level II, (L1, English)
- Mathematics level III,
- Forecasting technique,
- Statistics & Probability level I,
- Statistics & Probability level II,
- Statistics Descriptive level I,
- Technique of survey,
- Applied Statistics,
- Econometrics, (3rd Finance)
- Economics Introduction,
- Assets of Islamic Economy,
- Jurisprudence of financial transactions,
- Saudi commercial systems,
- Islamic banks and money,
- Insurance.

Training Experience

- Training with the ITCEQ team on non-linear time series models (TV-SVAR model).11/10/2021.

Education

Dates	02/07/2022
Title of qualification awarded	Ability to conduct research in Economics and quantitative methods diploma
Name and type of organisation providing education and training	University of Manouba (Tunisia) Campus Universitaire de la Manouba; la Manouba 2010.
Level in international classification	Habilitation à Diriger des Recherches (HDR) in Economics (Ability to conduct research in Economics and quantitative methods).
Dates	05/02/2014
Title of qualification awarded	Qualification: Section 05 (Economics, Associate Professor)
Name and type of organisation providing education and training	University of Lyon 2 (France) 86 rue Pasteur; 69635 LYON Cedex 07 (France)
Qualification number	14205246795
Dates	09/12/2005 - 27/06/2011
Title of qualification awarded	Doctorate
Principal subjects	'Integration and interdependency: identification of the ruptures in the case of East-Asian countries'
Name and type of organisation providing education and training	University of Lyon 2 (France) 86 rue Pasteur; 69635 LYON Cedex 07 (France)
Level in international classification	Doctorate
Dates	15/09/2002 - 15/06/2004
Title of qualification awarded	Master
Principal subjects	Structural Change in Exchange Rate Series: Temporal Approach VS Frequency Approach
Name and type of organisation providing education and training	High Institute of Management Rue de la liberté Bouchoucha, 2000 Bardo (Tunisia)
Level in national classification	Master of Forecasting Economic Systems & Financial Markets
Dates	15/09/1998 - 21/05/2002
Title of qualification awarded	Mastery in Finance

Principal subjects — The Governance Mechanisms of Strategic Alliances: A theoretical approach

Name of organisation providing education and training — High Institute of Management
Rue de la Liberté, Bouchoucha, 2000 Bardo (Tunisia)

Workshop and Summer School and Training Courses

- Training course: 'COMPUTABLE GENERAL EQUILIBRIUM MODELS AND POLICY ANALYSIS', 8-10 November 2019 Dubai (UAE); ERF (Economic Research Forum).
- Active labor market policies, school dropout' and boosting women's participation in the labor market (MENA Youth Policy Research Center [MYPRC], 31/01/2018).
- 9th Summer School—EEG, Universidade do Minho, Braga, Portugal: "The Science and Art of DSGE Modelling: A Course on Model Construction, Calibration, Estimation and Policy Analysis". By Paul Levine (University of Surrey) and Bo Yang (London Metropolitan University and University of Surrey) June 20 – June 22, 2012.
- Workshop on: 'Employment in Tunisia: What do we know? What is the way forward?' 10 April 2012; UNU-WIDER (United Nations University - World Institute for Development Economics Research, Helsinki, Finland) & BAD (African Development Bank).
- Training course: 'An Introduction to Computable General Equilibrium (CGE) Modeling', 10-11 February 2012; UNU-WIDER (United Nations University - World Institute for Development Economics Research, Helsinki, Finland) & LAREQUAD (University of Tunis El Manar).
- Workshop: 'Understanding and Avoiding the Oil Curse in the Arab World', January 15-16, 2012, Kuwait. ERF (Economic Research Forum).
- Summer school: 'Formation in Programming in Matlab: Summer School of Applied Economics'; (SEEC 2009) (Lecce) Italy. By Prof. Dr. Ulrich Woitek (Institute for Empirical Research in Economics; University of Zurich).
- Summer school: 'Formation in Programming in Matlab: Summer School of Applied Economics'; (SEEC 2007), (Lecce) Italy. By Prof. Dr. Ulrich Woitek (Institute for Empirical Research in Economics; University of Zurich).
- Formation on distance teaching: Teaching (Tutorat...) and Technique (Punt forms: INES, ACOLAD, SPIRAL) at ISEFC Tunis, September 2002-June 2003, Tunisia.
- Training course: Company Break-Water Tunisia (1 month), June 2001, Tunisia.

Journals Articles (*)

1. Essaadi, Essahbi & Ourir, Awatef (2023): 'An analysis of Asia-Pacific regional integration: Time varying SVAR approach', ***International Journal of Economics and Business Research,*** Vol.25 No.1, pp.137 - 149 (SCOPUS). DOI: 10.1504/IJEBR.2022.10040749
2. Ourir, Awatef & Bouri, Elie & Essaadi, Essahbi (2023): 'Hedging the risks of MENA stock markets with gold: evidence from the spectral approach', ***Computational Economics*** Vol.61, Issues 1, pp. 197 - 231 (IF Thomson Reuters 2019-2020: 1.317; CNRS 2019: 3) DOI: 10.1007/s10614-021-10204-8
3. Essaadi, Essahbi & Jbir, Rafik (2020): 'Oil price change and Economy relationship: A global review using a nonlinear dynamic model for MENA Countries', ***Energy Studies Review*****,** Vol. 24, No.2, pp 1-19 (CNRS 2019: 3). DOI: 10.15173/esr.v24i2.4436
4. Essaadi, Essahbi (2017): 'The feasibility of currency union in Gulf Cooperation Council countries: a Business Cycle Synchronization view', ***World Economy*** (IF Thomson Reuters 2019-2020: 2.742; CNRS 2019: 2). Vol 40, Issues 10, pp 2153-2171. DOI: 10.1111/twec.12490
5. Ftiti, Zied & Essaadi, Essahbi (2013): 'Relevance of the inflation targeting policy'. ***Journal of Economic and Financial Modelling***, Vol. 1 No.1, pp. 62-72.
6. Allégret, Jean Pierre & Essaadi, Essahbi (2011): 'Business cycles synchronization in East Asian economy: Evidences from time-varying coherence study', ***Economic Modelling*** (IF Thomson Reuters 2019-2020: 1.93; CNRS 2019: 2), Vol. 28, Issues 1-2 pp 351-365. DOI: 10.1016/j.econmod.2010.08.014
7. Essaadi, Essahbi & Boutahar, Mohamed (2010): 'A Measure of Variability in Co-movement for Economic Variables: A Time-Varying Coherence Function Approach', ***Economics Bulletin***, (IF Thomson Reuters 2019-2020: 0.31; CNRS 2019: 3) Vol. 30 no.2 pp. 1054-1070. http://www.accessecon.com/Pubs/EB/2010/Volume30/EB-10-V30-I2-P99.pdf
8. Essaadi, Essahbi & Khallouli, Wajih & Jouini, Jamel (2009): "Contagion of the Asian crisis: Analyze by the dynamic correlation approach" ***Panoeconomicus*** (SSCI-2020: 0.852; SJR: 0.343), Volume 56, Issue 2, Pages: 241-260.

http://www.panoeconomicus.rs/casopis/2009_2/2_09_4.pdf

9. Ftiti, Zied & Essaadi, Essahbi (2008): "The Transition Period to Inflation Targeting Policy". ***International Journal of Economics*** (ISSN: 0973-6719), Volume 2, No. 2, December 2008. https://www.gate.cnrs.fr/IMG/pdf/IJE_2008.pdf

Submitted paper

1. Causality between financial development and sectoral carbon emissions: evidence from GCC economies, 2024, *Int. J. of Green Economics. (under review)*
2. Dynamics in the optimal composition of portfolios in German stock markets during the Russian Ukrainian conflict, 2024, *Int. J. of Monetary Economics and Finance (with Zied Jelassi)*
3. The symmetry of macroeconomic shocks in East Asia: Time-Varying SVAR model analysis (with Awatef Ourir), 2023, *Journal of Economic Development* (IF: 0.25 SJR: 0.21).
4. Financial Markets Integration in East Asia (with Awatef Ourir), 2023, *International Journal of Monetary Economics and Finance* (IF: 0.49 SJR: 0.318).
5. Convergence in Monetary Policy in the East Asia countries and the Inflation Targeting role, 2023, *International Journal of Monetary Economics and Finance* (IF 0.49 SJR 0.318).

Work in progress

- Dynamics in the optimal composition of portfolios in selected MENA stock markets during the Russian-Ukrainian conflict (with Awatef Ourir 2024)
- Optimization of a crypto-currency portfolio: The CVaR model VS spectral analysis (with Haykel Hamdi 2024)
- Time-varying causality between Financial development and carbon emissions: evidence from GCC economies (with Radhouane Hasni 2024)
- Inflation persistence and long memory under inflation targeting: The case of some selected MENA countries (with Hoda Ben Hadj Boubaker 2019).
- Amélioration des prévisions des taux de change par l'identification et l'étude des sous périodes (with Mohamed Ayadi 2005)

Communications & Working Papers

- Essahbi Essaadi, Radhouane Hasni, Wajih Khallouli (2024) Time-varying causality between Financial development and carbon emissions: evidence from GCC economies. Forum ASECTU 2024 "Transformation Structurelle : Problématique Ancienne, Nouvelles Perspectives"; 6-8/06/2024
- Zied Jelassi, Essahbi Essaadi (2024) Dynamics in the optimal composition of portfolios in German stock markets during the Russian-Ukrainian conflict. Conference TICEFA 24-26/05/2024.
- Essahbi Essaadi, Radhouane Hasni, Wajih Khallouli (2023) Time-varying causality between Financial development and carbon emissions: evidence from GCC economies. The Third ERF GCC Conference - GCC Economies in an Era of Energy Transition; 30 – 31 October, 2023
- Essahbi Essaadi, Haykel Hamdi, Hamza Jbali (2022) Optimization of a crypto-currency portfolio: The CVaR model VS spectral analysis, AQuER Conf'22" March 24-26, 2022 (Hammamet, Tunisia).
- Awatef Ourir, Elie Bouri, Essahbi Essaadi (2021) Hedging the risks of MENA stock markets with gold: Evidence from the spectral approach, ERF 27th Annual Conference: SDGs and External Shocks in the MENA Region: From Resilience to Change in the Wake of COVID-19, from May 17, To Jun 28.
- Essahbi Essaadi & Rafik Jbir (2019): 'The recent dynamic relationship between oil price shocks and global economy: the case of MENA Countries' 9, 10 December (Musqat, Oman) the conference on: "The GCC at Cross-Roads: Responding to New Economic Order.
- Ossama Moknassi & Essahbi Essaadi & Wajih Khallouli (2018): Illiquidity stock market interdependence: A TVCF Approach. TASA– Hammamet (Tunisia) – 21-22-23 June 2018
- Essahbi Essaadi (2016): 'Oil prices and Macroeconomics variables relationship: TVP-VAR model approach' MEEA-Doha

  https://www.dohainstitute.edu.qa/MEEA2016/Downloads/Essahbi%20Essaadi_Final.pdf
- Allégret, Jean Pierre & Essaadi, Essahbi (2010): 'Integration and interdependency: identification of the ruptures in the case of East-Asia countries' 6th Eurostat Colloquium on "Modern Tools for Business Cycle Analysis: the lessons from global economic crisis" Jointly organised by Eurostat and the European University Institute (Florence, Italy) Luxembourg, 26th – 29th September 2010.

- Essaadi, Essahbi & Boutahar, Mohamed (2008): “A Measure of Variability in Co-movement for Economic Variables: A Time-Varying Coherence Function Approach”. (GATE working paper 27-2008).
- Ftiti, Zied & Essaadi, Essahbi (2008a): “The transition period before the inflation targeting policy” (GATE working paper 30-2008).
- Ftiti, Zied & Essaadi, Essahbi (2008b): “The inflation Targeting effect on the inflation series: A New Analysis Approach of evolutionary spectral analysis” (GATE working paper 32-2008).
- Essaadi, Essahbi & Khallouli, Wajih & Jouini, Jamel (30, 31 May and 1 June 2007): “Contagion of the Asian crisis: Analyze by the dynamic correlation approach” 14th International Conference: Forecasting Financial Markets: Advances for Exchange Rates, Interest Rates and Asset Management, Marseille Aix-en-Provence. (GATE Working Paper, 25-2007)
- Ayadi, Mohamed & Essaadi, Essahbi (April 2005): "Improvement of the forecasts of the rates of exchange by the identification and the study of under periods ", 90éme conference of the AEA, Luxembourg. http://www.aea-eu.com/2005Lux/fr/index.asp

Editorial Team & Association

- ERF Research Fellow member (until 2024)
- Association for Quantitative Economic Research AQuER (Tunisia): (treasurer)
- The African Growth and Development Policy (AGRODEP) members http://www.agrodep.org/
- Research in Applied Economics (http://www.macrothink.org/journal/index.php/rae/about/editorialTeamBio/6876)

Organizing Committee & Referee Activities

- ✓ The 1st Conference of the Association for Quantitative Economic Research “AQuER Conf’22” March 24-26, 2022 (Hammamet, Tunisia)
- ✓ Participation in the joint DGRS-CNRS research project 2012-2014: Financial instability.
- Economic Modelling
- Computational Economics
- Economics Bulletin
- Statistical Methods & Applications
- Journal of Applied Statistics
- The Quarterly Review of Economics and Finance…

Scholarship & Awards

- Best paper award: The Third ERF GCC Conference, KAPSARC (Saudi Arabia) 2023.
- Ministry of Higher Education (Tunisia) (2009).
- Ministry of Foreign Affairs Scholarship (France) (2008),
- Ministry of Foreign Affairs Scholarship (France) (2007),
- Ministry of Foreign Affairs Scholarship (France) (2006),

Graduate Students Supervised

1. Jihene Bagga : Causality between Financial Development and Carbon emission: evidence from Africa. (Supervisor, M. R. ESC Tunis Univ Manouba, 11/2024)
2. Khalil Zammit : Transmission de choc entre prix de pétrole et les marchés boursiers. (Supervisor, M. R. ESC Tunis Univ Manouba, 01/2024)
3. Zied Jelassi : Impact of covid and the Ukrainian War on the Optimization of Portfolio in the German Market. (Supervisor, M. R. ESC Tunis Univ Manouba, 09/2023)
4. Nada Arfaoui: The impact of liquidity and credit risk on stability of Tunisian conventional banks. (Supervisor, M. R. Finance; ESC Manouba, 09/2022)
5. Hamza Jbeli: Cryptocurrency portfolio optimization using the CVaR model and spectral analysis (Supervisor, M. R. EAQ; ESC Manouba, 07/2021)
6. Amani Saada: Exchange Rate Fluctuation Impact on Macroeconomic Variables in Transition

Economies: The Case of MENA Countries (Supervisor, M. R. Mod.; ISG Tunis, 06/2019)

7. Oussama Moknassi: Interdependence of Financial Markets: Evaluation from a Frequency Approach (Co-supervisor with Wajih Khallouli, M. R. E.Q.: FSEG Tunis, 2019)

Personal skills and competences

Mother tongue Arabic

Other language(s)

Self-assessment	Understanding				Speaking				Writing	
European level (*)	Listening		Reading		Spoken interaction		Spoken production			
French	C2	Proficient user	C2	Proficient user	C2	Proficient user	C2	Proficient user	C2	Proficient user
English	C1	Proficient user	C2	Proficient user	C1	Proficient user	C2	Proficient user	C2	Proficient user

(*) Common European Framework of Reference (CEF) level

Technical skills and competences: Matlab, EViews, SPSS, STATA, GAMS, R

Computer skills and competences: Word, WorkPlace, WinEdt, Excel, PowerPoint, Internet, Cognifer, WebExpert, Access, WebDynamique, Photoshop, Illustrator, Qwarq Express, Flash...

Other skills and hobbies: Table tennis, Football.

Driving licence(s): A1, B

References

These persons are familiar with my professional qualifications and my character :
Prof. Mohamed Ayadi (Supervisor) Professor, University of Tunis, Phone : (+216) 98 37 74 67; Fax : (+216) 71 58 84 87; Email : mohamed.ayadi@isg.rnu.tn

Prof. Jean Pierre Allegret (Supervisor) Professor, Université Côte d'Azur E-mail: jean-pierre.allegret@unice.fr

Prof Wajih Khallouli, Professor, Umm Al Qura University, Phone : (+216) 23 51 06 10; Email : wajih.khallouli@gmail.com

Prof. Nabil Alimi, Professor, University of Tunis El Manar, Email : nabil.alimi@fsegt.utm.tn