

CURRICULUM **VITAE**

Last and first names: KHALLOULI WAJIH

Home address: 72, rue 7311 El Manzah 9 A, Tunis

Date and place of birth: 04 / 04 / 1977 Tunis (Tunisia)

Citizenship: Tunisian

Family Status: Married, Two children

Current position: Associate Professor (HDR) of Economics and Quantitative Methods at University of Tunis.

Languages: Arabic, French, English

Computer skills: Microsoft Office, Scientific workplace, Eviews, Stata, Gauss, SPSS, Rats, Matlab.

Tel : (216) 23 51 06 10 ; (216) 22 38 99 00

Email : wajih.khallouli@gmail.com

ACADEMIC DEGREES

Institution	University Degrees:
Faculty of Economics Science and Management (University of Tunis)	Habilitation à Diriger des Recherches (HDR) in Economics (Ability to conduct researches in Economics and quantitative methods).
University of Lyon 2, France [2002-2007]	Ph.D. IN ECONOMICS Title: Contagion of the International Financial Crises: Empirical Essays of the identification in the case of Asian crisis.
Faculty of Economics Science and Management (University of Tunis) [2000-2001]	GRADUATE SCHOOL: M.Sc. in Econometrics and Mathematical Economics
Faculty of Economics Science and Management (University of Tunis), [1995-1999]	UNDERGRADUATE: B.Sc. in Quantitative Methods for Management and Economics
Secondary School of Bab El Khadhra, Tunis, June 1995.	Baccalaureate in Mathematics

ACADEMIC EXPERIENCE

Since February 2017: Associate Professor (HDR) of Economics and Quantitative Methods
High School of Economic and Commercial Sciences of Tunis (University of Tunis)

August 2016-January 2017: Assistant Professor (HDR) of Economics and Quantitative Methods
High School of Economic and Commercial Sciences of Tunis (University of Tunis)

2015-2016: Assistant Professor of Economics and Quantitative Methods
High School of Economic and Commercial Sciences of Tunis (University of Tunis)

2013-2015: Assistant Professor of Economics and Finance
University College in Al Jummum, Umm Al Qura University, Makkah, Saudi Arabia.

2008-2013: Assistant Professor of Economics and Quantitative Methods
High School of Economic and Commercial Sciences of Tunis (University of Tunis)

2003-2008: Lecturer of Economics and Quantitative Methods
High School of Economic and Commercial Sciences of Tunis (University of Tunis)

2002-2003: Instructor of Quantitative Methods for Management and Economics
High School of Economic and Commercial Sciences of Tunis (University of Tunis)

ATTEND TRAINING

- Training Workshop on *Applied Micro-econometrics and Public Policy Evaluation*, 25-27 July, 2016, Economic Research Forum, Cairo, Egypt.
- Training course: '*Applied Panel Data Econometrics*', 7-11 September 2015, IFPRI-Dakar, African Growth & Development Policy, modeling consortium (Facilitated by IFPRI)
- Training course: '*An introduction to Computational 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).
- Training course of *Business English* in AMIDEAST Tunisia (5th level), June-July, 2011.

TAUGHT COURSES

Descriptive Statistics (Bachelor, University of Umm Al Qura and University of Tunis), **Introduction to Economics** (Bachelor, University of Umm Al Qura and University of Tunis), **Applied Statistics** (Bachelor, University of Umm Al Qura), **Islamic Financial Jurisprudence** (Bachelor, University of Umm Al Qura), **Islamic Economics Introduction** (Bachelor, University of Umm Al Qura), **Saudi Arabia economy** (Bachelor, University of Umm Al Qura), **Microeconomics** (Bachelor, University of Tunis), **Macroeconomics** (Bachelor, University of Tunis), **Prediction Methods** (Bachelor and Engineer School, University of Tunis), **Mathematic Statistics** (Bachelor, University of Tunis), **Operations Research** (Bachelor and Engineer, University of Tunis), **Econometrics** (Bachelor and Master, University of Tunis), **Time Series** (Bachelor, University of Tunis), **Applied Econometrics on STATA** (Master, University of Tunis), **Econometrics of Panel Data** (Master, University of Tunis), **Econometrics of Qualitative Dependent Variables** (Master, University of Tunis), **Financial Econometrics** (Master, University of Tunis), **Econometric models for insurance** (Master, University of Tunis), **International Finance** (Master, University of Tunis).

LANGUAGE PROFICIENCY (1 - excellent; 5 - basic)

Langue	Read	Speak	Write
Arabic	1	1	1
French	1	1	1
English	1	2	1
Italian	4	4	5

SPECIFIC EXPERIENCES

Wajih Khallouli is actually an Associate Professor of Economics and Quantitative Methods at University of Tunis. He was an Assistant Professor of Economics at Umm Al-Qura University (Saudi Arabia) between 2013 and 2015 and Assistant Professor of Economics and Quantitative Methods at the University of Tunis from September 2008 to June 2013. He is a Fellow at the “Research group on applied quantitative analysis (UAQUAP)” in Tunisia since September 2005. His PhD in Economics was in 2007 from the University of Lumière Lyon II where his doctoral dissertation was “Contagion of the International Financial Crises: Empirical Essays of the Identification in the case of Asian crisis”. He has been an expert in economic advisory. Between 1999 and 2001, he participated in missions of economic studies, strategic analysis and financial relations with "Tunisian Post Office”. In 2009 and 2010, he participated in several consulting projects with the African Development Bank on Economic growth. Recently, he is working on some projects on Tunisian labor market with MYPRC (MENA Youth Policy Research Center, financed by International Development Research Center in Canada). He was a member of accreditation committee of Accounting Department at the University College in Al Jummum (Umm Al Qura University).

Project activities:

- Micro-econometrics evaluation of Active policies in Tunisian labor market (2017) (MYPRC, IDRC)
- Gender gap in Tunisia labor market (2017) (MYPRC, IDRC).
- Employment in Tunisia Report (2015) with Tunisia ministry of vocational training and employment and MYPRC.
- Fiscal policy, Governance and Economic growth in African Fragile States with African Development Bank.
- Growth Diagnostics project for Gambia with African Development Bank.
- Brief on the impact of 2011 currency crisis on Malawi with African Development Bank.
- Full time consulting mission of three month in the Research Department of African Development Bank.
- CER, Comesa, Ecowas, « Rationalisation des scénarios d'integration des Communauté économiques régionales».

Training Seminars (Eviews and Stata):

1. Trainer in: "*STATA software*", December 21, 2015, For Research in Risk management Association (ASTURAMA), High School of Commerce, Tunisia.
2. Trainer in: "*STATA software*", March 11, 2016, For MENA Youth Policy Economic Research Center, High School of Economic and Commercial Sciences of Tunis, Tunisia.
3. Trainer in: "*Eviews software*", March 11, 2016, For MENA Youth Policy Economic Research Center, High School of Economic and Commercial Sciences of Tunis, Tunisia.
4. Trainer in: "*Econometric Panel Data using STATA*", December 22-23, 2015, For Research in Risk management Association (ASTURAMA), High School of Commerce, Tunisia.
5. Trainer in: "*Econometric Panel Data using STATA*", March 21-22, 2016, For Research in Risk management Association (ASTURAMA), High School of Commerce, Tunisia.
6. Trainer in: "*Econometric Qualitative model using STATA*", January 3-4, 2016, For MENA Youth Policy Economic Research Center, High School of Economic and Commercial Sciences of Tunis, Tunisia.

PROFESSIONAL ASSOCIATION:

- Member in ASECT (Association of Tunisian Economists, Tunisia),
- Member of TASA executive board (Association of Statistics and its applications, Tunisia),
- Member in GDN (Global Development Network, USA),
- Member in African Growth & Development Policy, modeling consortium, Senegal (Facilitated by IFPRI),
- Member in MYPERC (MENA Youth Policy Economic Research Center, Tunisia),
- Member in ACSS (Arab council for the Social Sciences, Beirut-Lebanon).

PUBLICATIONS

- 1) Smimou K., **Khallouli W.** (2016), “On the intensity of liquidity spillovers in the Eurozone”, *International Review of Financial Analysis (ISI Journal, Impact Factor 1.457)*, vol. 48, pp: 388-405.
- 2) Smimou K., **Khallouli W.** (2015), “Does the Euro affect the dynamic relation between stock market liquidity and the business cycle? ”; *Emerging Markets Review (ISI Journal, Impact Factor 2.065)*, Vol. 25, pp:125-153.
- 3) **Khallouli, W.**, Sandretto, R., Ayadi M.(2013), « La contagion à travers le changement des anticipations: application du modèle à changement de régime de Markov», *Brussels Economic Review*, 56(2).
- 4) **Khallouli, W.**, Nabi M-S., (2013), “Banking Soundness and Financial Crises’s Predictability: A case study of Turkey”, *International Economics*, 135, pp: 62-78.
- 5) **Khallouli, W.**, Sandretto, R., (2012), “Testing for “contagion” of the subprime crisis towards the Middle East and North Africa stock markets: A Markov Switching EGARCH approach”, *Journal of Economic Integration*, vol. 27(1), 134-166.
- 6) **Khallouli W.**, Nabi M-S., (2010), “Financial crises’ prevention and recovery”, In *Economic Research Forum publication (Eds.)*. Shocks, Vulnerability and Therapy, Selected Papers from ERF 16th Annual Conference.
- 7) **Khallouli W.**, Slim Tounsi (2009), « Libéralisation des services financiers et croissance économique : Evidence empirique » In « Emergence en Méditerranée : Attractivité, investissements internationaux et délocalisation », ed. Hakim ben Hammouda, Nassim Oulman, René Sandretto, *Ed. L’Harmattan*.
- 8) Essaadi, S., Jouini, J., **Khallouli, W.**, (2009), “The Asian Crisis contagion: a dynamic correlation approach analysis”, *Panoeconomicus (ISI Journal, Impact Factor 0.4)*, vol. 56 (2), 241-260.
- 9) Ayadi, M., **Khallouli W.**, Sandretto R., (2006), « Les déterminants des crises financières récentes des pays émergents », Actualité Economique, *Revue d’analyse économique*, vol. 82, n°3, 2006
- 10) Ayadi, M., Boudhina R., **Khallouli W.**, Sandretto R., (2006) « La contagion de la crise asiatique : Dynamiques de court terme et de long terme », *Economie Internationale*, vol. 105, 2006.

WORKING PAPERS

- 1) “Public-private wage differentials in Tunisia: consistency and decomposition” with Dr. Mohamed Amara (University of Tunis) Dr. Faycel Zidi (University of Tunis), ERF Working Paper 1156, November 2017.
- 2) “Contagion of the Asian Crisis: analyze by the dynamic correlation approach”, with Essaadi S. (University of Tunis) and Jouini J. (University of Tunis-Carthage), Working Paper GATE, vol. 25, 2007.
- 3) « La contagion à travers le changement des anticipations: application du modèle à changement de régime de Markov», with Mohamed Ayadi (University of Tunis) and René Sandretto (University of Lyon), Working Paper GATE, vol.16, 2008.
- 4) “ Shift contagion in Middle East and North Africa Stock Markets ”, ERF Working Paper Series,

420, 2008

- 5) “Financial Crises” Prevention and Recovery”, with Mahmoud Sami Nabi (LEGI-IHEC University of Sousse). ERF Working Paper 529 and Paper finalist in Global Development Awards and Medals Competition 2009.
- 6) “Testing for “contagion” of the subprime crisis towards the Middle East and North Africa stock markets A Markov Switching approach”, with Pr. René Sandretto (University of Lyon 2), GATE WP 1022. The Best Paper Award in Economic Research Forum 2011.

ARTICALES IN PROGRESS

- 1) “Regime switching in the reaction of stock markets in Saudi Arabia to Oil price variations” with Pr. Jamel Jouini in King Saud University. Submitted in The World Economy.
- 2) “Detecting contagion between Eurozone and CESEE’s equity markets” with Pr. Jean Pierre Allegret (University of Nanterre, Paris, France). Submitted in Economics of transition.
- 3) “Micro-econometric evaluation of Tunisia Employment policies after the revolution of 2011” with Dr. Mohamed Amara (University of Tunis) Dr. Faycel Zidi (University of Tunis),, for MYPRC working paper.
- 4) “Gender discrimination in the Tunisian labor market: the youth crisis” with Dr. Mohamed Amara (University of Tunis) Dr. Faycel Zidi (University of Tunis),, for MYPRC working paper.
- 5) “Fiscal policy, Governance and Economic growth in African Fragile States” with Dr. Nizar Jouini (Economist ADB).

SELECTED COMMUNICATIONS

- « Libéralisation des services financiers et croissance économique : évidence empirique », with Slim Tounsi (University of Paris I), International conference, Opening up and Emergence in the Mediterranean, 17th and 18th October 2008 in Rabat Morocco.
- “ Contagion of the Asian Crisis: analyze by the dynamic correlation apporoach”, with Saadi S. (University of Tunis) and Juini J. (University of Tunis-Carthage). Fourteenth International Conference, Forcasting Financial Markets, Aix-en-Provence, 30th, 31th May and 1th June, 2007.
- “Les déterminants des crises financières récentes des pays émergents ”, with Mohamed Ayadi and René Sandretto, 52^{ème} congrès annuel international de l’AFSE, 18th and 19th septembre 2003 in Paris. GDR d’Economie Monétaire et Financière « Crises financières Internationales », 6th et 7th Mai 2004, Orléans.
- “La contagion de la crise asiatique : Évidences à travers les marchés des changes ”, with Riadh Boudhina. GDR d’Economie Monétaire et Financière « Crises financières Internationales », 6th and 7th Mai 2004, Orléans. III^{ème} Journée d’Economie Financière « Le change », 23th avril 2004, Mahdia.
- “Modèles à correction d’erreurs (ECM) non linéaires ”, with Riadh boudhina. 90^{ème} conférence internationale de l’Association d’Econométrie Appliquée, les 7th and 8th avril 2005, Luxembourg.

- “Shift contagion in Middle East and North Africa Stock Markets ”, 14th annual conference of Economic Research Forum (ERF), 28th and 30th December 2007, Cairo, Egypt.

REFERENCE NAMES

- 1) Pr. **Mahmoud Sami Nabi**, Professor of Economics and Head of the Department of Economics, Tunisia Polytechnic School - University of Carthage, B.P. 743, 2078 La Marsa. Tunisia, Tel (Office): [+216 71 774 611](tel:+21671774611) Extension: 286, Fax [+216 71 748 843](tel:+21671748843), Mobile [+216 53 818 116](tel:+21653818116), Email: mahmoudsami.nabi@ept.rnu.tn, msaminabi@gmail.com
- 2) Pr. **Jean Pierre Allegret**, Professor of Economics and Deputy director EconomiX, research center in economics operated by the CNRS and the University of Paris Ouest Nanterre La Défense, France. Tél. [+33 \(0\) 1 40 97 40 85](tel:+330140974085) E-mail: jallegret@u-paris10.fr
- 3) Pr. **Mohamed Ayadi**, Professor of Econometrics, University of Tunis High Institute of Management (ISG), 41, avenue de la Liberté 2000 Le Bardo, Tunisia. Mobile: (+216) 98 377 467 Email: mohamed.ayadi@isg.rnu.tn, ayadimed2001@yahoo.fr