

# CURRICULUM VITAE

Tarek Chebbi



## Personal Information

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## Education

- PhD in Finance, Highly School of Management, University of Tunis, Tunisia 2010.
- Master degree in Monetary Economics and Banking, Faculty of Economics and Management at of Tunis, University of Tunis El Manar Tunisia 2003.
- Bachelor degree in Economics, Faculty of Economics and Management of Tunis, University of Tunis El Manar Tunisia 2000.

## Professional Experience

- 2018: Habilitation thesis to supervise research in the field of finance
- 2012-present: Assistant Professor of Finance, Faculty of Economic Sciences and Management of Sousse, Tunisia.
- 2009-2012: Assistant of Finance, Faculty of Law, Economic and Political Sciences of Sousse, Tunisia.
- 2005-2008: Assistant of Finance, Faculty of Economics and Management of Nabeul, Tunisia.
- Courses :

- Asset and Liability Management

-Stock Markets and Investment Theory

- Corporate Finance

- International Finance

I supervised about thirty master's thesis.

## **Research visits**

**June 22-30, 2019: University of Zurich**, Dept. of Banking and Finance, Zurich, CH

Academic Guest, Chair of **Prof Steven Ongena**

Keynote Speaker on Special Seminar: **The Implications of ECB's Asset Purchase Programmes for Liquidity Premia in Euro Area Government Bonds**, June 26, 2019

## **Research interests**

My current research interests include the following:

1. Fixed income markets and term structure theory
2. Derivative markets and valuation theory
3. Credit risk
4. Liquidity and its effects on prices and markets
5. Risk Management
6. Monetary policy
7. Commodities

## **Journal publications**

- 1) The Response of Precious Metal Futures Markets to Unconventional Monetary Surprises in the Presence of Uncertainty, *International Journal of Finance & Economics (Wiley Publications)*, **2020**.
- 2) What Does Unconventional Monetary Policy do to stock markets in the Euro Area? , *International Journal of Finance & Economics (Wiley Publications)*, Volume 24, Issue 1, pp. 391-411, **2019**.
- 3) The inventory change surprise's role in energy price behavior, *International Journal of Global Energy Issues (Inderscience Publications)*, Volume 42, Issue 1/2, pp. 1-20, **2019**.
- 4) On the Effects of Asset Purchase Programs on Emerging Stock Markets, *International Economic Journal (Taylor & Francis Publications)*, Volume 33, Issue 3, pp. 408-430, **2019**.
- 5) News and Sovereign CDS Spillovers: The Case of the Euro Area Markets, co-authors: Houssam Bouzgarrou and Wael Louhichi, *Bankers Markets and Investors (ESKA Publications)*, **2019**.

- 6) The Impact of Unconventional Monetary Policy Shocks on Crude Oil Futures Market, *Journal of Energy Markets (Risk Journals)*, Volume 11, No.1, pp. 21-34, **2018**.
- 7) The Response of Oil Market to U.S. Monetary Policy Surprises, *Journal: International Journal of Economic Policy in Emerging Economies*, Volume 11, No. 1/2, pp. 159–168, **2018**.
- 8) The reaction of sovereign CDS spread volatilities to news announcements, *Journal of Asset Management (Springer)*, co-auteur: Houssam Bouzgarrou, Volume 17, Issue 5, pp 347–360, **2016**.
- 9) A dynamic conditional correlation between commodities and the Islamic stock market, co-auteur: Abdelkader Derbali, *Journal of Energy Markets*, Volume 9, No. 1, pp. 65-90, **2016**.
- 10) On the role of structural breaks in identifying the dynamic conditional linkages between stock and commodity markets, co-auteur: Abdelkader Derbali, *Journal of Energy Markets*, Volume 9, No. 4 , 71-81, **2016**.
- 11) Does News on the Euro Area Impact the Sovereign Yield Spreads? , co-auteur: Houssam Bouzgarrou, *International Journal of Monetary Economics and Finance*, (*Inderscience Publications*), Volume 8, No. 1, pp.4–19, **2015**.
- 12) The Dynamic Correlation between Energy Commodities and Islamic Stock Market: Analysis and Forecasting, co-auteur: Abdelkader Derbali, *International Journal of Trade and Global Markets*, (*Inderscience Publications*), Volume 8, No. 2, pp.112–126, **2015**.

## **Research under Review**

1. Assessing the variance premium changes around the ECB monetary announcements
2. The ECB's Asset Purchase Programmes and Sovereign Bond Liquidity
3. The impact of inventory announcements on the crude oil futures market

## **Book Chapter**

1. *An assessment of the response of sovereign bond markets to asset purchase programs*, in “The 21st Century from the Positions of Modern Science: Intellectual, Digital and Innovational Aspects”, Editd by Elena G. Popkova, Bruno S. Sergi, Springer (Eds).

## **Journals Referee**

- ❖ Applied Economics
- ❖ International Review of Financial Analysis
- ❖ International Journal of Finance & Economics
- ❖ Journal of Asset Management

## **Current Affiliations and Positions**

1. Member of Euro Area Business Cycle Network ([www.eabcn.org](http://www.eabcn.org)), since 2019.
2. Vice President of Tunisian Society of Financial Studies: Program Chair.
3. External Reviewer, National Science Centre (Narodowe Centrum Nauki - NCN; <http://www.ncn.gov.pl>) Ministry of Science and Higher Education, Poland.

## **Conferences**

1. Evaluating the effects of Asset Purchase Programmes on liquidity premia: Evidence from the Euro Area Sovereign Bonds, International Conference on Advances in Business and Law (ICABL), Dubai, 23-24 November 2019
2. News and Sovereign CDS Spillovers: The Case of the Euro Area Markets, International Rome Conference on Money, Banking and Finance, 10-11 December 2018.
3. An Analysis of Dynamic Equicorrelation Between S&P500 Index and S&P GSCI, Fourth TSFS Finance Conference, Sousse, Tunisia, 08-10 December, 2016.
4. Does News on the Euro Area Impact the Sovereign Yield Spreads?, Second TSFS Finance Conference, Sousse, Tunisia, 11-13 December, 2014.
5. Measuring Contagious Effects on Euro Area Debt Crisis Using Daily CDS Spreads Changes, First TSFS Finance Conference, Sousse, Tunisia, 12-14 December, 2013.
6. Default Risk Modeling with Stochastic Variance Risk and Stochastic Correlation  
4th International Finance and Banking Society (IFABS) 2012 Conference to be held at the Fundación Universidad Empresa ADEIT in Valencia, Spain, 18-20 June, 2012.  
30th French Finance Association Conference, EMLYON Business School, Lyon, France, May 28–31, 2013.

**January, 2021**