

Curriculum Vitae
Ahmed A. A. Khalifa (PH.D.)

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Education

- PH.D. , Financial Economics, Colorado State University, Fort Collins, Colorado, 2009
- M.Sc., Economics, Texas A&M University, College Station, Texas, 2004
- M.A., International Trade, Helwan University, Cairo, Egypt, 2000
- B.S. (With Honors), International Trade, Helwan University, Cairo, Egypt, 1993

Areas of Specialization

- Research : Financial Economics, Financial Markets and International Finance
- Teaching: Money & Banking, Finance, International Finance, Financial Markets & Institutions, Mathematical Economics, Econometrics, Macroeconomics, and Microeconomics

Project Manager, Awards and Honors

- Co-Investigator, KFAS, Kuwait, Oil Price Volatility, Systematic Risk and Systemic Risk in Kuwait, (Project Code at KFAS 2011-1103-01)
- Project Manager, Council of Saudi Chambers, Ladies Department, “Status of Women Investment in Saudi Arabia and the ways of developing them” (Project Number at the RI, KFUPM: CEMS2262)
- Project Manager, Creating Job Opportunities for Women in the Economic Activities: Developing the Regulations and the Job Supporting Tools, Training and Incentives, Human Resources Development Fund, Labour minister, KSA (Project Number at the RI, KFUPM: CEMS2264)
- Project Manager , GE Global Growth& Organization- Sourcing Project Charter (Project Number at the RI, KFUPM: CEMS2265)
- Project Manager, The Appropriate Job Opportunity in the Industrial Sector for Saudi Women in the Kingdom: Developing the Regulations and the Job Supporting Tools, Training and Incentives, ((CEMS2263))
- Junior Faculty Summer Research Grant, PI- 2011-2012
- Junior Faculty Research Grant, PI- 2011-2012 (Grant # JF101021)

- Fast Track Research Grant, PI- 2011-2012 (Grant # FT111006)
- Internal Research Grant, CO-I 2011-2013 (Grant # IN111011)
- Best Term Paper Award 2006/2007, Department of Economics, Colorado State University (Wage Growth (Divergence) Convergence across Metropolitan Statistical Area (MSAs) of the US: Using a Spatial Panel Approach).
- Omicron Delta Epsilon, Economics Honor Society

Publications

- 1- Ahmed A.A. Khalifa, Hong Miao and Sanjay Ramchander (2011) Measuring and Forecasting Volatility in the Metal Futures Markets, Journal of Futures Markets, Vol. 31, No. 1, 55–80,
- 2- Ahmed Khalifa, S. Hammoudeh and E. Otranto, (2012) Volatility Spillover, Interdependence, Comovements across the GCC, Oil and U.S. Markets and Portfolio Management Strategies in a Regime-Changing Environment (Submitted)
- 3- Ahmed Khalifa, S. Hammoudeh and E. Otranto, (2012) Volatility transmission and portfolio hedging within regime switching across FX, SP500 and Commodities (Submitted)
- 4- Ahmed A.A. Khalifa (2012). Macroeconomic Competitiveness of the GCC economies in the GCC economies, Book Chapter, Springer 2012, Editor, M. A. Ramady (ISBN 978-1-4614-1610-4) and ISBN 978-1-4614-1611-1 (eBook)

Conferences

First: AACSB training Conferences and workshops;

- 1- CON-2012 October Asia Pacific Annual Conference
- 2- SEM-2012 October Assurance of Learning Seminar Kuala Lumpur
- 3- SEM-2012 October Business Accreditation Seminar Kuala Lumpur
- 4- Case Teaching and Writing Workshop, 17-19th April 2012,

First: Academic Conferences;

- 1- Ahmed A.A. Khalifa, S. Hammoudeh and E. Otranto, (2012) Volatility Spillover, Interdependence, Comovements across the GCC, Oil and U.S. Markets and Portfolio Management Strategies in a Regime-Changing Environment (Accepted at the World Finance & Banking Symposium at Shanghai, December 17 - 18, 2012)
- 2- Ahmed A.A. Khalifa (2010) Systemic Risk of LCFI in the 1990s and 2007s, Eastern Economic Association, Philadelphia, February 26th, jointly with Victoria Geyfman and Jonathan Ohn.

- 3- Ahmed Abdel Alim Khalifa, (2001) Analyzing the Industrial Structure of Polluted Industries (2001), **Environmental Protection is a must**, Alexandria University.
- 4- Ahmed Abdel Alim Khalifa, (2001) the Impact of Environmental Policies on the Production Function of Manufactured Exports. **Environmental Protection is a must**, Alexandria University.

Seminars

- Ahmed Khalifa, S. Hammoudeh and E. Otranto, (2012) Volatility Spillover, Interdependence, Comovements across the GCC, Oil and U.S. Markets and Portfolio Management Strategies in a Regime-Changing Environment (KFUPM, CIM, Saudi Arabia, February, 11th 2012)
- Ahmed Khalifa (2009) The Measurement and Modeling of Volatility in the Financial Markets Using Intraday Data: Evidence from the Metals Market, Department of Finance and Real Estate, Colorado State University, Spring Seminar Series
- Ahmed Khalifa (2007) Wage Growth (Divergence) Convergence across Metropolitan Statistical Area (MSAs) of the US: Using a Spatial Panel Approach, Spring Seminar Series, Department of Economics, Colorado State University

Working Papers (On progress)

- 1- Macroeconomic News and Systemic risk of USA financial institutions
- 2- Asymmetric Information and Volatility Spillover across MENA countries
- 3- Asymmetric Information and Hedging Strategies across Kuwait financial firms
- 4- Oil price, Global Business Cycle and Systemic Risk
- 5- Volatility Transmission across Oil, Metals and Foreign Exchange Markets
- 6- The Impact of OPEC Announcements on the Volatility in Oil Prices using High Frequency Data
- 7- Oil Price volatility and Volatility Spillover across the GCC Economies

Teaching Experience (Faculty Position)

Department of Finance and Economics, KFUPM, SA (Assistant Professor)

- Principle of Macroeconomics, ECON 202 (fall 2010)
- Financial Management I. FIN 301 (2011-2012)
- International Financial Management (2011-Until now)

Department of Economics at Bloomsburg University of Pennsylvania (Assistant professor)

- Business and Economics Mathematics, fall 2009 and spring 2010
- Macroeconomics, fall 2009 and spring 2010

Department of Finance and Real Estate, Colorado State University (Adjunct Instructor)

- Financial Markets and Institutions fall 2007, summer 2008
- Fundamentals of Finance, spring 2008, fall 2008

Department of Economics, Colorado State University (Instructor)

- Econometrics, spring 2009.
- Money and Banking fall 2006 through fall 2008 and Microeconomics, summer 2007

Helwan University, Cairo, Egypt

- Teaching Assistant at Business School, Department of Economics and International Trade, **1995-2002**

Professional Affiliations and membership

- Trader at OptionsExpress and OptionsHouse , Chicago IL, USA 2007/2009
- FOREX trader 2007- until now
- Project Director; ” Treasures of the Egyptian Folklore” in Fort Collins, Oct. 23rd 2007 at Colorado State University with a project grant \$20,000

Faculty Development Workshops

- 1- “Grading: Purposes, Guidelines and Methods” By Dr. Thomas Dary Erwin, Time: 08:30 AM- 11:30:00 AM, Sunday, December 12, 2010
- 2- Building Effective Research Carrier, B20 Room 001an . It is two days seminar, Alan, Johnson, Sunday and Monday, Dec. 27th and 28th, 2010
- 3- Junior faculty Development Programs Workshop
- 4- Establishing up a fair and valid grading process for students Dr. Thomas Dary Erwin, Time: 01:30 PM- 3:00 PM, Sunday, December 13, 2010
- 5- Workshop of all CIM faculty Status of the maintenance of AACSB accreditation process Thursday, February 17, 2011 at the Holiday Inn Al-Khobar (Sports City highway) from 9:00 a.m. to 5:00 p.m. n Process for Students
- 6- Designing active and cooperative learning experience, Dr. Matthew Ohland, Purdue University, USA, Monday, September 05, 2011, Venue: B20 - Room 001, Time: 1300 - 1600
- 7- Blended Learning in Higher Education, Dr. Norm Vaughan, Wednesday, September 07, 2011, Venue: B59 - Room 0014-1, Time: 900 – 1200.
- 8- Mobile Learning in Higher Education, Dr. Norm Vaughan , Wednesday, September 07, 2011, Venue: B59 - Room 0014-1, Time: 1300 – 1600

- 9- Articulate Presenter, Monday March 5th and Wednesday March 6th 8:00 am- 12:00 pm, KFUPM
- 10- Case Teaching and Writing Workshop, 17-19th April 2012, 9:00am-4:30 pm
- 11- Data Mining, by Prof. M. Urquidi-Macdonald, , 22-26th, April 2012,
- 12- Implementing Social Media into Teaching and Learning, Sunday, August 26, 2012, Dr. Jeffrey Cain, University of Kentucky, USA
- 13- Design Alternatives for Integrated Curricula, Wednesday, August 29, 2012, Dr. Jeffrey Froyd, Texas A&M University, USA

Committee and Community Services

- 1- Center for Economics and Management System, Research Institute, KFUPM, Coordinator
- 2- Curriculum committee- Chairman
- 3- Coop program at KFUPM- Member
- 4- Teaching Evaluation committee at KFUPM- Member
- 5- Text Book committee- KFUPM, Member
- 6- Course Waver Committee, Member
- 7- Presentation about the Arabic Cultures for Arabic Club at Bloomsburg University of Pennsylvania (Nov. 0th 2009)
- 8- Community Coordinator at CSU-Fort Collins Colorado, 2007-2008
- 9- Economics Club Mentor, Department of Economics, Colorado State University, 2008-2009
- 10- President of the Egyptian Student Association in North America, Fort Collins, Colorado 2006-2009

References

Dr. Nancy Jianakoplos (Advisor)
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