

# ABDULLAH M. ALMANSOUR

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## EDUCATION

- Bachelor of Science in Electrical Engineering from King Fahd University of Petroleum and Minerals (KFUPM) Dhahran, Saudi Arabia, Aug. 1998- July 2003
- MBA Qualifying Program from King Fahd University of Petroleum and Minerals in Dhahran, Saudi Arabia, Aug 2004- June 2005
- MBA in Finance from Brock University in St.Catharines, Ontario, Canada, Aug. 2005- Dec. 2006
- Non-degree course at the University of Waterloo, Winter 2007:
  - o Introduction to Econometric
  - o Topics in Economics Forecasting
- PhD in Applied Economics from University of Waterloo, Ontario, Canada, Sept. 2007- Oct. 2012
  - o Dissertation: *"Essays in Risk Management for Crude Oil Markets"* (Three Essays under the supervision of Dr. Margaret Insley & Dr. Tony Wirjanto)

## POSITIONS, INSTITUTIONAL SERVICES and CONSULTATION

- Assistant Professor, Finance and Economics Department, College of Industrial Management (CIM) at King Fahd University of Petroleum and Minerals (KFUPM), Dhahran, Saudi Arabia, Sept 2012-present]
- Chairman, KFUPM Student Fund Investment committee (charged of designing the investment policy for the fund) (201-present)
- Member, KFUPM Student fund committee. In charged of designing student fund investment policy and oversee the implementation (2014- Present)
- Member, scientific committee 2017 University of Oklahoma Energy and Commodities Finance Research Conference, Norman, Oklahoma, September 29-30, 2017 ,Co-sponsored by the Review of Financial Studies

- Member, organizing committee, 2017 KFUPM Islamic finance conference, Riyadh, November 19-20
- Member, organizing committee, 2016 KFUPM Islamic finance conference, Riyadh, March 14-15
- Member, screening committee for Islamic Development Bank (IDB) prize in Islamic Economics for year 2015
- KFUPM Research Committee. Colleague of Industrial Management (CIM) Member (2014-2015)
- Research coordinator, Department of Finance and Economics (2014-Present)
- Department of Finance and Economics Recruiting Committee, Member (2014-Present)

## PUBLISHED WORK

- **Almansour**, Abdullah (2016), [\*Convenience yield in commodity price modeling: A regime switching approach\*](#), Energy Economics, 53:238-247
- **Almansour**, Abdullah and Insley, Margaret (2016) "[\*The impact of stochastic extraction cost on the value of an exhaustible resource: The case of the Alberta oil sands\*](#)", (with Margaret Insley), the Energy Journal

## CONFERENCES/PRESENTATIONS

- **Almansour**, A., Megginson, W. L., & Pugachev, L. (2017). Hedging Gone Wild: Was Delta Airlines' Purchase Of Trainer Refinery A Sound Risk Management Strategy? International finance and banking society, 2017 Oxford Univ. conference
- **Almansour**, A., Megginson, W. L., & Pugachev, L. (2016). Hedging Gone Wild: Was Delta Airlines' Purchase Of Trainer Refinery A Sound Risk Management Strategy? ENERGY AND COMMODITY FINANCE CONFERENCE 2016 23-24 June 2016 - ESSEC Business School, France, Paris, France.
- **Almansour**, A. (2016). On the Optimality of Sharing Contracts. King Fahd University of Petroleum & Minerals Islamic Banking & Finance Conference, Riyadh, Saudi Arabia.
- **Almansour**, A. (2015) "Relationship between futures - spot and inventory in the U.S. oil market" in The Department of Finance & Economics and ARAMCO Joint Economics research Day MAY 14, 2015
- **Almansour**, A. (2013). Convenience Yield in Commodities Price Modeling: a Regime Switching approach. Meeting of the Euro Working Group on Commodities and Financial Modeling, London, United Kingdom.
- **Almansour**, A., Basiouni, A., Bahamdan, A., & Alojairi, A. (2013). Online Selling Adoption: A Real Options Approach. Real options Annual International Conference, Tokyo, Japan.

- **Almansour**, A. and Insley, M. (2011) "The impact of stochastic extraction cost on the value of an exhaustible resource: The case of the Alberta oil sands", conference paper presented at Real Options 15th Annual International Conference and at the 45th Annual Conference of the Canadians Economic Association (CEA)

## **FUNDED RESEARCH**

- *"Investigating Business' Internal Net-enablement Capabilities for Economic Growth: A Case of Saudi Arabia"* (Co-Investigator) , Deanship of Research, King Fahd University of Petroleum and Minerals
- *"The Transportation Sector of Saudi Arabia: A Survey Based Analysis of Gasoline Consumption Behaviour and Model Based Econometric Estimation and Forecast of Fossil Fuel Demand"* (Co-Investigator), National Science, Technology and Innovation Plan, King Abdullah University of Science and Technology (KAUST)

## **WORKING PAPERS/IN PROGRESS**

- Alternative Finance in Mining and Oil & Gas industries: Analysis of Resource Streaming
- Analysis of Delta Airlines acquisition of an oil refinery (with Megginson, W & Pugachev, L, Oklahoma University)
- Determinants of the demands for Shari'a compliant loans (with Steven Onega, University of Zurich, Swiss Finance Institute)
- Barriers to renewable energy adoption, the case of Saudi Arabia (with Dr. Fahd Al-Sulaiman)
- On the optimal drilling activities for shale oil: real options analysis
- On the Optimality of Sharing Contracts (With Dr. Sami Al-Suwailem and Dr. Mohammad Alzahrani)
- Spot-Futures Spread and the structure of Inventory Market (with Dr. Bassam Fattouh, Oxford Institute for Energy Studies)

## **AWARDS/GRANTS**

- British Council Summer Research Grant, Summer 2014 at Oxford Institute of Energy Studies.

## **TEACHING**

- Economy of Saudi Arabia (3 times. KFUPM-ECON 206, 3 hours)
- Financial engineering (1 times. KFUPM-FIN 470, 3 hours)
- Derivatives (3 times. KFUPM-FIN 460, 3 hours)

- Security Analysis and Portfolio Management (1 time. KFUPM-FIN 421, 3 hours)
- Financial Modeling Using Excel (1 time. KFUPM-FIN 425, 3 hours)

### **AREAS OF INTEREST**

- Energy and Commodities Risk Management
- Applied Econometrics
- Real Options Analysis