Ehab Abdel-Tawab Yamani, PhD

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EDUCATION

- PhD in Finance, **University of Texas at Arlington (UTA)**, 2012
- Master in Finance, **Tanta University**, 2006
- Bachelor in Business Administration, **Tanta University**, 1999

ACADEMIC EXPERIENCE

- **Chicago State University**, Associate Professor: Fall 2018- Present
- **Jackson State University**, Visiting Assistant Professor: Fall 2015 – Spring 2018
- **DeVry University**, Assistant Professor: Fall 2012 – Spring 2015
- **University of Texas at Arlington**, Part-time Lecturer: Fall 2012 - Spring 2013
- **University of South Dakota**, Visiting Assistant Professor: Fall 2011 – Spring 2012
- **University of Texas at Arlington**, Graduate Teaching Assistant: Fall 2009 – Summer 2011

RESEARCH

Publications

- A three-stage model of the volatility-volume relation in the Junk bond market during the 2007-2008 financial crisis, *forthcoming* at ***Managerial Finance***.
- Out-of-Sample Exchange Rate Predictability in Developed and Emerging Markets: Fundamentals versus Technical Analysis, with Ibrahim Gamali, ***Journal of International Financial Markets, Institutions and Money*** 61, 241-263, **2019**.
- The endogeneity of trading volume in bond and stock returns: instrumental variable approach, with D. Rakowski, ***Financial Review*** 54(2), 303- 344, **2019**.
- Diversification Role of Currency Momentum for Carry Trade: Evidence from Financial Crises, ***Journal of Multinational Financial Management*** 49, 1-19, **2019** (Lead Article).
- Is it liquidity or quality that matters in foreign exchange market? ***Emerging Markets Finance and Trade*** 55(8), 1857-1879, **2019**.

- The impact of the new real estate sector on REITs: an event study, with P. Fuller and G. Yu, ***Journal of Economics and Finance*** 1, 143-161, **2019**.
- Cash flow and discount rate risk in the investment effect: a downside risk approach, with David Rakowski, ***Quarterly Journal of Finance*** 8(3), 1-40, **2018**.
- Financial crises and the global value premium: revisiting Fama-French, with P. Swanson, ***Journal of International Financial Markets, Institutions and Money*** 33, 115-136, 2014.
- Can stock trading volume explain return autocorrelation? with M. Hindy and K. Hanafy., ***Journal of International Finance and Economics (JIFE)***, October 2011.
- The informational efficiency of corporate bond markets: can trading volume help? ***Journal of Applied Financial Research (JAFR)*** Volume I, 9-36 (lead Article), 2011.
- Stock market crashes and integration: empirical evidence from G5 countries, ***Academy of Business Journal (ABJ),*** August 2011.

Working Papers Under Review

- "Foreign exchange market efficiency and the global financial crisis: Fundamental versus Technical Information", *Under Review at* ***the Quarterly Review of Economics and Finance. Semi-Finalist, 2017 FMA Best Paper Award in Investment.***
- "Can Technical Trading beat the Foreign Exchange Market in Bad Times?" *Under Review at* ***Journal of International Financial Markets, Institutions and Money.***

OTHER SCHOLARLY ACTIVITIES

Book Chapters

"Emerging Markets Carry Trades and Financial Crises" in **"Risk Management in Emerging Markets: Issues, Framework and Modeling", Emerald Group Publishing, 2016.** This is a chapter-collection book which aims at addressing the challenges facing emerging markets and it is published by Emerald.

Conference Presentations

- Midwest Finance Association (MFA), 2011, Presenter and Session Chair.
- Academy of Business Research (ABR) Spring Conference, New Orleans LA, 2011, Presenter.
- Financial Management Association (FMA), 2011, Presenter and Discussant.
- Eastern Finance Association (EFA), 2012, Presenter.
- Southwestern Finance Association (SWFA), 2013, Presenter and Discussant.
- Eastern Finance Association (EFA), 2013, Presenter and Discussant.
- Financial Management Association (FMA), 2013, Presenter and Discussant.
- Southwestern Finance Association (SWFA), 2014, Presenter and Discussant.
- Eastern Finance Association (EFA), 2016, Presenter and Discussant.
- Financial Management Association (FMA), 2016, Presenter and Discussant
- Southwestern Finance Association (SWFA), 2017, Presenter and Discussant.
- Financial Management Association (FMA), 2017, Presenter and Discussant.

AWARDS

- **"Semi-finalist for the best paper award at 2017 FMA Annual Meeting".** My paper "foreign exchange market efficiency: different tales from developed and developing Markets" was identified as a semifinalist for the best paper award in 'Investment' category at the 2017 FMA Annual Meeting in Boston.
- **"Travel Award to United States, 1999".** I was awarded a travel grant from the American Embassy in Cairo in 1999 to visit U.S. for three weeks, when I was undergraduate student in Tanta University. The grant was awarded based on academic excellence to the top 5 students.

UNIVERSITY SERVICE

Jackson State University

Advisor of the Investment Club, 2016. The purpose of the investment club is to enhance the knowledge and financial wealth of its members by developing financial decisions.

Member of the University's Distance Learning and Implementation Committee, 2016. The committee is charged to review the current structure of online program offerings at the university, and offer recommendations to develop an "online programs of choice".

Member of the Online Education Quality Committee, 2015.

Member of the Faculty Development and Scholarly Engagement Committee, 2015. The tasks of the committee include brainstorming ways for creating a research and scholarly culture among the faculty; seeking and creating initiatives that encourage faculty to develop ongoing research agendas.

DeVry University

Member of the Concentration level assessment National Committee Member, 2014. The committee was charged to develop concentration objectives for the undergraduate and graduate students with finance major.

REFERENCES

Dr. David Rakowski (Co-Author)
Assistant Professor of Finance,
University of Texas at Arlington,
Tel: (817) 272-3840,
Email: rakowski@uta.edu

Dr. Phillip Fuller (Colleague and Coauthor)
Professor of Finance
Jackson State University
Tel: (601) 979-2606,
Email: phillip.r.fuller@jsums.edu

Dr. Peter Lung (PhD Committee Member)
Associate Professor
Denver Clearing House Chair in Finance
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Dr. Larry Lockwood (PhD Committee Member)
Stan Block Endowed Chair in Finance
Department of Finance
Texas Christian University
Tel: (817) 257-7420
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