

Contact

Department of Research & Monetary Policy,
Qatar Central Bank, P.O. Box 1234, Doha, Qatar.
Tel: + (974) 5166091; Fax: + (974) 4416771.

Education

Ph.D. in Economics, York University, 2007.
M.A. in Economics, York University, Canada, 2001.
M.Sc. in Economics, North South University, 1999.
B.B.A., North South University, Bangladesh, 1996.

Current Appointments

Research Economist, Department of Research & Monetary Policy, Qatar Central Bank.
December 2007 – Date.

Economic Consultant, Qatar National Food Security Programme, Office of the Heir Apparent. February 2010 – Date.

Published Papers

- “Real exchange rate behavior and exchange rate misalignment in Bangladesh: A single equation approach” (with Atiqur Rahman). *Bangladesh Development Studies*, 2001, 27(2), 69-93.
- “The enduring significance of Bangladesh’s war of independence: An analysis of economic costs and consequences” (with Saud Choudhry). *Journal of Developing Areas*, 2002, 36(1), 41-55.
- “Regional cooperation in trade, finance and investment among SAARC countries: The Bangladesh perspective” (with M. Kabir Hassan and Rock-Antonie Mehanna). *Thoughts on Economics*, 2002, 12(2), 7-32.
- “The money supply process in Bangladesh: An error-correction approach” (with M. Kabir Hassan and Muhammad Mustafa). *Indian Journal of Economics*, 2003, 83(328-331), 443-58.
- “PPP tests in cointegrated panels: Evidence from Asian developing countries” (with Mohammed Mohsin). *Applied Economics Letters*, 2004, 11(3), 163-66.
- “A macroeconometric model of the Bangladesh economy and its policy implications” (with M. Kabir Hassan, Neal Maroney, and Ihsan Isik). *Journal of Developing Areas*, 2004, 38(1), 135-49.
- “Day-of-the-week effects in emerging stock markets” (with Perry Sadorsky). *Applied Economics Letters*, 2006, 13(10), 621-628.
- “Oil price risk and emerging stock markets” (with Perry Sadorsky). *Global Finance Journal*, 2006, 17(2), 224-251.

- “Mixed oligopoly under demand uncertainty” (with Mahmudul Anam and Shin-Hwan Chiang). *B.E. Journal of Theoretical Economics*, 2007, 7(1) Topics, Article 24.
- “Can panel data really improve the predictability of the monetary exchange rate model?” (with Joakim Westerlund). *Journal of Forecasting*, 2007, 26(5), 365-383.
- “Time-varying volatility and equity returns in Bangladesh stock market” (with M. Kabir Hassan and Anisul M. Islam). *Applied Financial Economics*, 2007, 17(17), 1393-1407.
- “Is there really a unit root in the inflation rate? More evidence from panel data models” (with Joakim Westerlund). *Applied Economics Letters*, 2008, 15(3), 161-164.
- “Mixed signals among tests for panel cointegration” (with Joakim Westerlund). *Economic Modelling*, 2008, 25(1), 128-136.
- “Testing for Convergence in Carbon Dioxide Emissions Using a Century of Panel Data” (with Joakim Westerlund). *Environmental and Resource Economics*, 2008, 40(1), 109-120.
- “Geography, population density, and education: Explaining income gaps across U.S. states and Canadian provinces” (with Nils-Petter Lagerlöf). *Journal of Macroeconomics*, 2008, 30(3), 1173-1187.
- “The long-term decline in internal migrations in Canada: The case of Ontario” (with Stefano Fachin). *Letters in Spatial and Resource Sciences*, 2008, 1(2-3), 171-181.
- “Price level convergence, purchasing power parity and multiple structural breaks in panel data analysis: An application to US cities” (with Josep Lluís Carrion-i-Silvestre). *Journal of Time Series Econometrics*, 2009, 1(1), Article 3.
- “Panel cointegration and the monetary exchange rate model” (with Joakim Westerlund). *Economic Modelling*, 2009, 26(2), 506-513.
- “From home bias to euro bias: Disentangling the effects of monetary union on the European financial markets” (with Faruk Balli and Hatice Ozer-Balli). *Journal of Economics and Business*, 2010, 62, 347-366.
- “Linear or nonlinear cointegration in the purchasing power parity relationship?” (with Alfred Haug). *Applied Economics* (forthcoming).
- “Measuring persistence of U.S. city prices: New evidence from robust tests” (with Josep Lluís Carrion-i-Silvestre). *Empirical Economics* (forthcoming).

Book Reviews

- Review of “Entrepreneur and economic development: The remarkable story of garment exports from Bangladesh” by Munir Quddus and Salim Rashid, *Journal of Bangladesh Studies*, 2000, 2, 65-66.

Review of “Breaking the mould: An institutionalist political economy alternative to the neoliberal theory of the market and the state” by Ha-Joon Chang, *Journal of Developing Areas*, 2003, 37, 180-81.

Review of “Fiscal decentralization in developing countries: A review of current concepts and practice” by Paul Smoke, *Journal of Developing Areas*, 2003, 37, 178-79.

Working Papers

“A conceptual model of an efficient market stabilization plan for domestic production in Arab countries” (with David Raboy, Ishrat Hossain and Simeon Kaitbie).

“Country heterogeneity and long-run determinants of inflation in the Gulf States” (with Elsayed Mousa Elsamadisy).

“Oil prices, exchange rates and emerging stock markets” (with Alfred Haug and Perry Sadorsky).

“Risk sharing and welfare gains from risk sharing across GCC members and MENA countries. Who gains more and from what?” (with Faruk Balli and Rosmy J. Louis). Paper submitted.

“Has the non-oil sector decoupled from oil sector? A case study of Gulf Cooperation Council countries”. Paper submitted.

“Channels of risk-sharing among Canadian provinces: 1961–2006” (with Faruk Balli and Rosmy J. Louis). Paper submitted.

“Deconstructing shocks and persistence in OECD real exchange rates” (with Josep Lluís Carrion-i-Silvestre). Paper submitted.

Work in Progress

“Nonstationary panels and purchasing power parity: A survey” (with Mark P. Taylor).

“The relation between openness to international trade and carbon dioxide emissions” (with Luís Santos-Pinto).

“Projections-based impulse responses for monetary and fiscal policy in a small open economy” (with Alfred Haug).

Referee Service

Applied Economics; B.E. Journal of Macroeconomics; B.E. Journal of Theoretical Economics; Economic Modelling; Emerging Markets Finance and Trade; Empirical Economics; Energy Economics; Global Finance Journal; Global Journal of Finance and Economics; International Economic Journal; International Journal of Global Energy Issues; Journal of Economic Studies; Public Finance and Management; Scottish Journal of Political Economy; Studies in Economics and Finance; The World Economy.

Courses Taught

- @ *Schulich School of Business, York University*: Macroeconomics for managers; Applied macroeconomics.
- @ *Department of Economics, York University*: Econometrics; Mathematical statistics; Statistics for economists; Research seminar in economics; Mathematics for economists (Graduate tutorial).
- @ *Department of Economics, University of Guelph*: Introductory macroeconomics; Corporate finance; Investment analysis.

Previous Appointments

- Part-time Instructor, Schulich School of Business, York University; 2002 – 2007.
- Part-time Instructor, Dept. of Economics, University of Guelph; 2005 – 2007.
- Research Assistant to Prof. Nils-Petter Lagerlöf, York University; 2003 – 2004, 2006.
- Research Assistant to Prof. Alfred Haug, York University; 2002 – 2003.
- Research Associate, IDESS, North South University; 1998 – 2000.
- Teaching Assistant, Dept. of Economics, York University; 2000 – 2007.
- Teaching Assistant, Dept. of Economics, North South University; 1996 – 1998.

Last Modified: August 23, 2010