



Dr. Mohammad Salem Alomari

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EDUCATION

- 2015, PhD in Accounting and Finance, School of Business, University of Dundee-United Kingdom. Thesis/ Dissertation Title “Market Efficiency and Volatility Spillovers in the Amman Stock Exchange: A Sectoral Analysis”.
- 2012, Post-Graduate Research Diploma in Accounting and Finance, School of Business, University of Dundee – United Kingdom.
- 2009, Master degree in Applied Finance (with Distinction), University of Western Sydney-Australia
- 2008, Bachelor Degree in Business and Financial Economics (GPA: Very Good), Yarmouk University-Jordan

ACADEMIC APPOINTMENTS

- University of Dundee (UK)
Tutor in Finance Sep 2013 - Dec 2014
- German Jordanian University (Jordan)
Assistant Professor in Finance July 2015 - present
- German Jordanian University (Jordan)
Acting Head of International Accounting Department Sep 2016 - Sep 2017
- German Jordanian University (Jordan)
Dual Study Track Coordinator Sep2019- present
- German Jordanian University (Jordan)
Acting Head of International Accounting Department June 2021 - present

NON-ACADEMIC APPOINTMENTS

- Junior Economist, Ministry of Finance Capacity and Organization Component, Fiscal Reform II Project – United states Agency of International Development-Jordan
Apr 2011 – July 2011
- Researcher Trainee, Jordan Investment board, Ministry of Industry and Trade-Jordan
Feb 2008 – July 2008
- Financial Broker, Golden Steps for Financial Investment-Jordan
Sep 2006 - Jan 2008

TEACHING EXPERIENCE AND INTERESTS

- Fundamentals of Finance (module leader)
- Mathematics for Finance (module leaders)
- Principals of Insurance
- Corporate Finance (module leaders)
- Financial Institutions and Insurance (module leaders)
- Investment Analysis and Portfolio Management (module leader)
- Quantitative Methods for Accounting and Finance

RESEARCH INTERESTS

- Financial Economics/Econometrics
- Market Efficiency
- Return and Risk Modeling
- Financial Markets
- Behavioral Finance
- Asset Pricing

PUBLICATIONS

I) PUBLISHED PAPERS

- Alomari, M., Power, D.M. & Tantisantiwong, N., 2018. Determinants of equity return correlations: a case study of the Amman Stock Exchange. *Review of Quantitative Finance and Accounting*, Volume 50, Issue 1, pp 33–66. <https://doi.org/10.1007/s11156-017-0622-4>.
- Abu-Alkheil, A., Alomari. M., and Set-Abouha, B., 2021. The Effect of Financial Leverage on Banks' Performance: Empirical Evidence from a Frontier Market – the Amman Stock Exchange. *Afro-Asian Journal of Finance and Accounting*. Volume 11, Issue 2, pp 198-221. DOI: 10.1504/AAJFA.2021.113553.

- Alomari, M., Alrababa'a, A., El-Nader, G., Alkhataybeh, A., 2021. Who's behind the wheel? The role of social and media news in driving the stock–bond correlation. *Review of Quantitative Finance and Accounting*, 57, pp 959–1007. <https://doi.org/10.1007/s11156-021-00967-4>.
- Alrababa'a, A., Alomari, M., McMillan, D., 2021 Multiscale stock-bond correlation: Implications for portfolio diversification and risk management. *Research in International Business and Finance*. Volume 58, 101435 <https://doi.org/10.1016/j.ribaf.2021.101435>.
- Alrababa'a, A., Alomari, M., Matar, A., Saidat, Z., Mensi, W. “Does tracking the infectious diseases impact the gold, oil and US dollar returns and correlation? A quantile regression approach”. *Resources Policy*. Volume 74, 102311. <https://doi.org/10.1016/j.resourpol.2021.102311>
- Alomari, M., Alrababa'a, A., El-Nader, G., Alkhataybeh, A., Rehman, MU. 2021 “Examining the Effects of News and Media Sentiments on Volatility and Correlation: Evidence from the UK. *The Quarterly Review of Economics and Finance*. Volume. 82, pp. 282–297. <https://doi.org/10.1016/j.qref.2021.09.013>
- Alomari, M., and Alrababa'a, A., Rehman. MU., Power, D., 2022 “Infectious diseases tracking and sectoral stock market returns: A quantile regression analysis”. *North American Journal of Economics and Finance*. Volume. 59, 101584, <https://doi.org/10.1016/j.najef.2021.101584>

II) PAPERS SUBMITTED TO REFEREED JOURNALS (UNDER REVIEW)

- Alomari, M., Power, D., Tantisantiwong, N., “Non-linear Relationships between Bilateral Economic Linkages and Market Co-movement. *International Review of Finance and Economics*.
- Alrababa'a, A., Alomari, M., Hendawi, R., McMillan, M., “Does the economic policy uncertainty affect the sectoral return and volume alike? Evidence from Wavelet Coherence”, *Research in International Business and Finance*.
- Alrababa'a, A., El-Nader, G., Alkhataybeh, A. and Alomari, M., “Does COVID-19 drive the corporate-government bonds yield correlations? Local and global reporting”, *International Journal of Finance and Economics*.
- Mensi, W., Al Rababa'a, A., Alomari, M., Vinh Vo, X., Hoon Kang, S., Dynamic frequency connectedness between strategic commodity and stock markets: US sectoral based analysis. *Economic Analysis and Policy*.
- Mensi, W., Alomari, M., Vinh Vo, X., Hoon Kang, S., Extreme quantile spillovers and connectedness between oil and Chinese sector markets. *Energy Policy*.

III) OTHER INTELLECTUAL CONTRIBUTIONS (CONFERENCE PRESENTATIONS, SEMINARS/WORKSHOPS, ... ETC.):

- 2019, Alrababa'a, A., Alomari, M., McMillan, M., "Multiscale stock-bond correlation: Implications for portfolio diversification and risk management", European Economics and Finance Society, Department of Political Science, University of Genoa, Genoa, Italy.
- 2014, Alomari, M., Power, D., Tantisantiwong, N., "Determinants of equity return correlations: a case study of the Amman Stock Exchange", British Accounting and Finance Association (BAFA) Conference Scottish Group, University of St. Andrews- United Kingdom.
- 2014, Scottish Doctoral Colloquium (Scotdoc) in Accounting and Finance, University of Stirling, Stirling, UK.
- 2013, "Modelling Equity Returns: An Analysis of the Market Efficiency in the Amman Stock Exchange", Scottish Doctoral Colloquium in Accounting & Finance, University of Dundee-United Kingdom.
- 2012, Scottish Doctoral Colloquium (Scotdoc) Annual Conference in Accounting and Finance, University of Strathclyde, Glasgow, UK.
- 2012, PhD Workshop in Quantitative Methods, Hosted by Scottish Graduate School, University of St Andrews, UK.

CERTIFICATIONS AND TRAINING

- Advanced Excel and Word - Functions, Tricks and Short-cuts, University of Dundee
- Presenting With Impact, University of Dundee
- Database Training: Eikon and Datastream.
- Referencing Made Easy - Endnote Essentials,
- SPSS, STATA, E-views, RATS and Financial Modelling.
- Quantitative Methods Workshops, Scottish Graduate School of Social Science, University of St Andrews.

REFERENCES

Professor David Power
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PhD supervisor | previous employer | research
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PhD supervisor | previous employer | research
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| previous employer | Vice President of
German Jordanian University