



Dr. Mohammad Salem Alomari

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EDUCATION

- 2015, Ph.D. 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’s degree in Applied Finance (with Distinction), Western Sydney University-Australia
- 2008, Bachelor’s Degree in Business and Financial Economics (GPA: Very Good), Yarmouk University-Jordan

ACADEMIC APPOINTMENTS

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|--|----------------------|
| ➤ University of Dundee (UK)
Tutor in Finance | Sep 2013 - Dec 2014 |
| ➤ German Jordanian University (Jordan)
Assistant Professor in Finance | July 2015 – Jan 2022 |
| ➤ German Jordanian University (Jordan)
Acting Head of International Accounting Department | Sep 2016 - Sep 2017 |
| ➤ German Jordanian University (Jordan)
Dual Study Track Coordinator | Sep 2019- June 2020 |
| ➤ German Jordanian University (Jordan)
Acting Head of International Accounting Department | June 2021 – present |
| ➤ German Jordanian University (Jordan)
Associate Professor in Finance | Jan 2022 – present |

NON-ACADEMIC APPOINTMENTS

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| ➤ Junior Economist, Ministry of Finance Capacity and Organization Component, Fiscal Reform II Project – United States Agency of International Development-Jordan | Apr 2011 – July 2011 |
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- 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
- Financial Technology (FinTech)

RESEARCH INTERESTS

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

PUBLICATIONS

I) PUBLISHED PAPERS

- Alomari, M., Power, D.M. & Tantisantiwong, N., 2017. 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/AJFA.2021.113553](https://doi.org/10.1504/AJFA.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. 2021 "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>.
- Alrababa'a, A., Alomari, M., Hendawi, R., McMillan, M., 2022 "Multiscale relationship between economic policy uncertainty and sectoral returns: Implications for portfolio management", *Research in International Business and Finance*. Volume 61, 101664, <http://doi.org/10.1016/j.ribaf.2022.101664>.
- Ahmad Alkhataybeh, Mobeen Ur Rehman, Ghaith El-Nader, Abedalrazaq Alrababa'a, and Mohammad Alomari 2022. Does COVID-19 drive the US corporate-government bonds yield correlations? Local and global reporting. *Investment Management and Financial Innovations*, 19(3), 243-255. [https://doi:10.21511/imfi.19\(3\).2022.20](https://doi:10.21511/imfi.19(3).2022.20)
- Mensi, W., Al Rababa'a, A., Alomari, M., Vinh Vo, X., Hoon Kang, S., 2022 "Dynamic frequency volatility spillovers and connectedness between strategic commodity and stock markets: US-based sectoral analysis". *Resources Policy*. Volume 79, 102976. <https://doi.org/10.1016/j.resourpol.2022.102976>.
- Alomari, M., Mensi, W., Vinh Vo, X., Hoon Kang, S., 2022 "Extreme return spillovers and connectedness between crude oil and precious metals futures markets: Implications for portfolio management". *Resources Policy*. Volume 79, 103113, <https://doi.org/10.1016/j.resourpol.2022.103113>.
- Hanif, W., Mensi, W., Alomari, M., Andraz, JM., 2023 "Downside and upside risk spillovers between precious metals and currency markets: Evidence from before and during the COVID-19 crisis". *Resources Policy*. Volume 81, 103350, <https://doi.org/10.1016/j.resourpol.2023.103350>.

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. *The Quarterly Review of Economics and Finance*.
- Mensi, W., Al Rababa'a, A., Alomari, M., Vinh Vo, X., Hoon Kang, S. Extreme quantile spillovers and connectedness between oil and Chinese sector markets. *Emerging Market Finance and Trade*.
- Mensi, W., Alomari, M., Hoon Kang, S., Vinh Vo, X., Global health crisis, asymmetric multifractality and efficiency in REIT markets. *The Journal of Real Estate Finance and Economics*.
- Waqas, Hanif., Tamara, Teplova., Victoria, Rodina., Mohammed, Alomari., Walid, Mensi. Volatility spillovers and frequency dependence between oil shocks and Green Equity Markets. *Journal of Economic Asymmetries*.
- Mohammad, Alomari, Walid, Mensi., Sang, Hoon Kang. Extreme return spillovers and connectedness between crude oil and precious metals futures markets: Implications for portfolio management. *Resources Policy*.
- Mensi, W., Al Rababa'a, A., Alomari, M., Vinh Vo, X., Hoon Kang, S. Oil, gold, and international stock markets: Extreme spillovers, connectedness, and its determinants. *Resources Policy*.
- Nekhili, R., Alomari, M., Mensi, W., Sultan, J. Return Spillovers between Decentralized Finance (DeFi) and Centralized Finance (CeFi). *Journal of Economic Asymmetries*.
- Alomari, M., Mensi, W., Ko, Hee-Un., Hoon Kang, S. "Dynamic spillover and connectedness in high-order moments of ETF markets and uncertainty indexes. *Finance Letters*.

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

- 2022, Ahmad Alkhataybeh, Mobeen Ur Rehman, Ghaith El-Nader, Abedalrazq Alrababa'a, and Mohammad Alomari. Does COVID-19 drive the US corporate-government bonds yield correlations? Local and global reporting. International Conference on Economics and Finance Research (ICEFR), San Diego, United States of America.
- 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, Ph.D. 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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Previous employer | Vice Dean of Business School