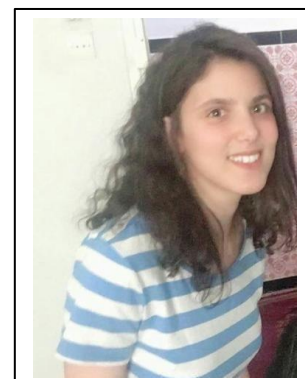


Prénom NOM **Nadia Arfaoui**
Professor of *Finance*

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Nationality & Languages

Nationality: Tunisian
French : Fluent
English: fluent

Education

- 2020: PhD in Finance-with highest honors, Ecole Supérieure de Commerce de Tunis (ESC), University of Mannouba, Tunisia.
- 2015 : Master's Degree in Finance-with Honors, Ecole Supérieure de Commerce de Tunis (ESC), University of Mannouba, Tunisia.
- 2012 : Bachelor's in Finance-with Honors (Major of promotion): Institut supérieur de comptabilité et d'administration des entreprises (ISCAE), Tunis, University of Mannouba, Tunisia.

Academic Appointments

- 2023-2024 : l'École Supérieure de commerce de Tunis –Tunisia (ESCT), University of Manouba. Tunisia
- 2021-2023 : Assistant professor : la Faculté des Sciences Economiques et de Gestion de Sousse (FSEG Sousse). University of Sousse, Tunisia.
- 2020-2021 : Assistant professor : l'École Supérieure Privée d'assurance et de Finance (ESPAF), Tunisia.
- 2015-2020 : Assistant professor : l'École Supérieure de commerce de Tunis –Tunisia (ESCT), University of Manouba, Tunisia

Professional Experience

2012 : Loukil Cie, Tunisia, Trainee

2011 : STB Bank, Tunisia, Trainee

2010 : Banque de l'habitat, Tunisia, Trainee

Main Research Interests

Financial Market; Financial risk management; Volatility Spillover

Behavioral Finance

Sustainability and Green Finance

Intellectual Contribution

1. *Articles in refereed journals (peer-reviewed)*

[1] Gaies, B., Chaabane, N., Arfaoui, N., Sahut, J.M. (2024). On the resilience of cryptocurrencies: A quantile-frequency analysis of bitcoin and ethereum reactions in times of inflation and financial instability. *Research in International Business and Finance*, 70, 102302. [Rank: ABS: 2]

[2] Zargar, F.N., Mohnot, R., Hamouda, F., Arfaoui, N. (2024). Risk dynamics in energy transition: Evaluating downside risks and interconnectedness in fossil fuel and renewable energy markets. *Resources Policy*, 92, 105032. [Rank: ABS: 2]

[3] Naeem, M.A., Boubaker., Senthilkumar, A., Mohnot, R. (2024). Mapping fear in financial markets: Insights from dynamic networks and centrality measures. *Pacific-Basin Finance Journal*, 85, 102368. [Rank: ABS: 2]

[4]Arfaoui, N., Naeem, M.A., Boubaker., Mehrzi, Teja., Kayani, U.N. (2024). Can green investment funds hedge climate risk? *Finance Research Letters*, 60, 104961. [Rank: ABS: 2]

[5]Yousaf, I., Arfaoui, N., Gubareva, M. (2024). Spillovers and hedging effectiveness between oil and US equity sectors: Evidence from the COVID pre- and post-vaccination phases. *Research in International Business and Finance*, 69, 102204. [Rank: ABS: 2]

[6]Naeem, M.A., Boubaker., Arfaoui, N., Karim, S., Lim, W.M. (2023). Tourism market in turbulent times: evidence of asymmetric connectedness. *Current Issues in Tourism*. [Rank: ABS: 2]

[7]Naeem, M.A., Boubaker., Arfaoui, N. (2023). Exploring downside risk dependence across energy markets: Electricity, conventional energy, carbon, and clean energy during episodes of market crises. *Energy Economics*, 127, 107082. [Rank: ABS: 3]

[8]Chishti, M.Z., Arfaoui, N., Cheong, C.W.H. (2023). Exploring the time-varying asymmetric effects of environmental regulation policies and human capital on sustainable development efficiency: A province level evidence from China. *Energy Economics*, 126, 106922. [Rank: ABS: 3]

[9]Arfaoui, N., Yousaf, I., Jareño, F. (2023). Return and volatility connectedness between gold and energy markets: Evidence from the pre- and post-COVID vaccination phases. *Economic Analysis and Policy*, 77, 617-634. [Rank: ABS: 2]

[10]Arfaoui, N., Naeem, M.A., Boubaker, S., Mirza, N., Karim, S. (2023). Interdependence of clean energy and green markets with cryptocurrencies. *Energy Economics*, 120, 106584. [Rank: ABS: 3]

[11]Arfaoui, N., Yousaf, I., Jareño, F. (2023). Return and volatility connectedness between gold and energy markets: Evidence from the pre-and post-COVID vaccination phases. *Economic Analysis and Policy*, 77, 617-634. [Rank: ABS: 2]

- [12] Mirza, N., Naeem, M.A., Nguyen, T.T.H., Arfaoui, N., Oliyide, J.A. (2023). Are sustainable investments interdependent? The international evidence. *Economic Modelling*, 119, 106120. [Rank: ABS: 2]
- [13] Arfaoui, N., Yousaf, I. (2022). Impact of COVID-19 on volatility spillovers across international markets: evidence from VAR asymmetric BEKK GARCH model. *Annals of Financial Economics*, 17(1).
- [14] Arfaoui, N., Naoui, K. (2022). Terrorism, investor sentiment, and stock market reaction: Evidence from the British and the French markets. *Finance Research Letters*, 106, 102462. [Rank: ABS: 2]
- [15] Ajmi, H., Arfaoui, N., Saci, K. (2021). Volatility transmission across international markets amid COVID 19 pandemic. *Studies in Economics and Finance*, 38(5) 926-945. [Rank: ABS: 1]
- [16] Ajmi, H., Arfaoui, N. (2020). Effects of the political risk on Bitcoin return and volatility: evidence from the 2016 US presidential election. *Journal of Financial Economic Policy*, 13(1), 94-115. [Rank: ABS: 1]

2. Reviewing

- Research in International Business & Finance
- Finance Research Letters
- Resources Policy
- Energy Economics
- International Journal of Emerging Markets
- Etc....

3. Conferences

- [1] May 2019 : 1st International Symposium on Entrepreneurship Blockchain and Crypto- Finance. Tunisia.
- [2] Novemer 2019: L'avenir de la recherch  en science  conomiques et de gestion. Tunisia.
- [3] December 2019 : Financial Economics Meeting : Post-Crisis challenges (FEM 2019). Tunisia
- [4] May 2021: Seizi me journ e MOFID. FSEG Sousse. Tunisia.
- [5] November 2021 : BETA conf rence FSEG Sousse. Tunisia.
- [6] Decenber 2021: 8th International Conference in Finance (TSFS), Sousse -Tunisia 2021.
- [7] May 2024: Tunisia-International Conference on Economics Finance and Accounting (TICEFA 2023)

4. Honors & Awards

- Top 3 Best paper in Financial Economics Meeting : Post-Crisis challenges (FEM 2019). Tunisia.
- Best paper Award on the 8th International Conference in Finance (TSFS), Sousse - Tunisia 2021.