# SHABIR ABDUL SALEEM Ph.D.

JH Carey Business School ↑
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#### **EXPERIENCE**

#### **Lecturer in Economics & Finance**

Sept. 2022 – Present Carey Business School Johns Hopkins University, Baltimore

## Dean/Asst. Professor of Finance

Sept. 2020 – Aug. 2021 Faculty of Economics Bakhtar University, Kabul

#### **Academic Researcher**

Sept. 2013 – Aug. 2019 Graduate School of Social Science Eskisehir Osmangazi University, Turkey

#### **Asst. Professor of Finance**

Jan. 2009 – Oct. 2011
Department of Business Management
Maryam University, Kabul

#### **EDUCATION**

#### Ph.D. in Business Administration - Finance

Sept.2012 – Feb. 2019 Graduate School of Social Science Eskisehir Osmangazi University, Turkey

## **Master of Business Administration (MBA)**

May 2007 – Sept 2008 Faculty of Hospitality and Tourism Management Prince of Songkla University, Phuket, Thailand

# Bachelor's Degree in Business Administration (BA)

Jul. 2022 – Aug. 2005 Faculty of Commerce Al-Azhar University, Cairo, Egypt

## **PUBLICATIONS**

- "Forecasting Emerging Market Volatility in Crisis Period: Comparing Traditional GARCH with High-Frequency Based Models". In Global Financial Crisis and Its Ramifications on Capital Markets (pp. 475-492). Springer International Publishing [with Abdullah Yalama] Dec, 2016
- "Jumps and Earnings Announcement: Empirical Evidence from an Emerging Market Using High Frequency Data". In Risk Management, Strategic Thinking Industry (pp. 211-223). Springer International Publishing. Jan, 2017
- Analysis of Systematic Risk around Firm-specific News in an Emerging Market using High Frequency Data (August 20, 2020). Available at SSRN: https://ssrn.com/abstract=3677842 or <a href="http://dx.doi.org/10.2139/ssrn.3677842">https://dx.doi.org/10.2139/ssrn.3677842</a> [with Smith, Peter N. and Yalaman, Abdullah]
- The Role of US Macroeconomic News in Creating Jumps in Emerging Markets Using Tick Data. Working paper

## **CONFERENCES**

- May, 2017 "Analysis of Systematic Risk around Firm-specific News using High Frequency Data", EconAnadolu 2017, Anadolu International Conference in Economics V. Eskisehir, Turkey. May, 2008
- "Strategies for the Development of Hospitality SMEs in Afghanistan", The Seventh Asia-Pacific Forum for Graduate Students' Research in Tourism, Shah Alam, Malaysia.

#### **CURRENT COURSES**

- Fixed Income for Graduate Students, JH Carey Business School, Spring 2023
- Business Microeconomics for Graduate Students, JH Carey Business School, Fall 2023

# **COURSES PREVIOUSLY TAUGHT**

- Financial Markets and Institutions for Graduate Students, Department of Economics, Bakhtar University, Spring 2021
- Investments and Portfolio Management for Graduate Students, Department of Economics, Bakhtar University, Fall 2020
- Computational Finance And Financial Econometrics, Department of Economics, Bakhtar University, Spring 2020
- Corporate Finance for undergraduate Students, Department of Economics, Bakhtar University, Spring 2020

# PROFESSIONAL DEVELOPMENT IN PEDAGOGY

- Best Practices in University Teaching, JHU, Baltimore. January 10-11, 2024
- Diversity, Equity, Inclusion, and Belonging (DEIB) Summit 2023, JHU, Baltimore. March 29-31, 2023
- Case Writing Workshop, Ivey Business School, Baltimore. May 30-31, 2023

# **LANGUAGE SKILLS**

English Advanced
Arabic Advanced
Turkish Intermediate
Persian Native
Pashto Native
Urdu Good