

CURRICULUM VITAE - Waël LOUHICHI -

Education

January 2012 **HDR (Habilitation for Supervising Research) in Management Science from University of Rennes 1**

2001-2004 **PhD in Finance from both Louvain School of Management, Mons (ex FUCaM Belgium, EQUIS accredited) and Universities of Perpignan (France)**

2000-2001 **Master in Finance with distinction at Toulouse School of Management, University of Toulouse 1 (EQUIS accredited)**

Associate Editor

- International Journal of Finance & Economics (ABS 3)
- Journal of Risk and Financial Management

Guest Editor

- 1) Guest Editor «Banking and financial Markets», Special issue Research in International Business and Finance (ABS 2).
- 2) Guest Editor «Investor Behavior During Financial Crisis», Special issue Journal of Economic Behavior & Organization (ABS 3).
- 3) Guest Editor «Financial and Economic Uncertainty in the Time of Crisis», Special issue International Journal of Finance & Economics (ABS 3).
- 4) Guest Editor «Economic Policy in the Post-Crisis Period», Special issue Economic Modelling (ABS 2).

Books

- 1) «Crisis and Uncertainty in the Economy», Handbook, Springer-Verlag, 235, 2023.
- 2) «Financial and Economic Systems: Transformations and New Challenges», Handbook, World Scientific Publishing Co Pte Ltd, 608 pages, 2021.
- 3) «Market Microstructure and NonLinear Dynamics – Keeping Financial Crisis in Context», Handbook, Springer-Verlag, 2014.

Research interest

Financial Markets
Financial Risk Management
Market Microstructure
International Finance
Commodities and Energy markets
Corporate Social Responsibility
Sustainable & Green Finance
Climatic Risk Modelling
Corporate Finance & Financial Accounting
Islamic Finance

Selected publications

LOUHICHI, W., SAGHI, N., SROUR, Z., J.L. VIVIANI. (2024). The effect of liquidity creation on systemic risk: evidence from European banking sector? *Annals of Operations Research (ABS 3)*.

LOUHICHI, W., JERJI, M., FTITI, Z. (2023). Migrating to Global Reporting Initiative guidelines: Does international harmonization of CSR information pay? *British Journal of Management (ABS 4)*, 34(2), pp. 555-575.

LOUHICHI, W., ANASTASIOU, D., FTITI, Z., TSOUKNIDIS, D. (2023). Household deposits and consumer sentiment expectations: Evidence from the Eurozone. *Journal of International Money and Finance (ABS 3)*, Volume 131 (March).

BEN AMEUR, H. et LOUHICHI, W. (2022). The Brexit impact on European market comovements. *Annals of Operations Research (ABS 3)*, 313(2), pp 1387-1403.

FALL, M., LOUHICHI, W. et VIVIANI, J.L. (2021). Forecasting the intra-day effective bid ask spread by combining density forecasts. *Applied Economics*, 53(50), pp. 5772-5792.

JERJI, M. et LOUHICHI, W. (2021). The relationship between poor CSR performance and hard, negative CSR information disclosures. *Sustainability Accounting, Management and Policy Journal*, 12(2), pp. 410-436

JAWADI, F., FTITI, Z. et LOUHICHI, W. (2020). Forecasting Energy Futures Volatility with Threshold Augmented Heterogeneous Autoregressive Jump Models. *Econometric Reviews (ABS 3)*, 39(1), pp. 54-70.

AUBERT, F. et LOUHICHI, W. (2020). Why Do Firms Release Profit Warnings? *Economics Bulletin*, 40(2), pp. 1056-1067.

Louhichi, W. (2019). « Do Jumps and Co-jumps Improve Volatility Forecasting of Oil and Currency Markets? », with F. Jawadi, H. Ben Ameer, Z. Ftiti, *The Energy Journal* (ABS 3), 2019, 40, SI 2.

Louhichi, W. (2019). "Empirical tests on the asset pricing model with liquidity risk: An unobserved components approach", with J.L. Viviani, M. Fall, *Economic Modelling*, 2019, vol. 80, pp. 75-86.

LOUHICHI, W., BOUZGARROU, H., JOUIDA, S. (2018). Bank profitability during and before the financial crisis : domestic vs foreign banks. *Research in International Business and Finance* (ABS 2), 44, pp. 26-39.

Louhichi, W., 2018. « The Impact of Asymmetric Ambiguity on Investment and Financing Decisions », with J.L. Viviani, A.N., Lai, *Economic Modelling* (Elsevier), 2018, vol. 69, pp. 169-180.

Louhichi, W., 2018. « Modeling international stock price comovements with high frequency data », with H. Ben Ameer, F. Jawadi, K. Idi Cheffou, *Macroeconomic Dynamics* ((ABS 3), 2018, vol. 22, no. 7, pp. 1875-1903.

Louhichi, W., 2017. «The impact of the French financial transaction tax on HFT activities and market quality», with I. Veryzhenko, E. Harb, N. Oriol, *Economic Modelling* (Elsevier), 67, 307-315.

Louhichi W., 2017. Pricing CDS spreads with Credit Valuation Adjustment using a mixture copula. With, Harb, E., *Research in International Business and Finance* (ABS 2), 39, 963-975.

Louhichi, W., 2017. Risk Sentiment and firms' liquidity: Evidence from the French Market, with Zreik, O., *Research in International Business and Finance* (ABS 2), 39, 809-823.

Louhichi, W., 2016. Intraday Jumps and Trading Volume: A Nonlinear Tobit Specification, *Review of Quantitative Finance and Accounting* ((ABS 3), with F. Jawadi, K. Cheffou, R. Randrianarivony, 47 (4), 1167–1186.

Louhichi, W., 2015. «Jump contagion among international financial markets», with F. Jawadi, K. Idi Cheffou, *Journal of Financial Markets* (ABS 3), 26, 64-84.

Louhichi, W., 2015. Corporate Risk Reporting: A study of The Impact of Risk Disclosure on Firms Reputation, with Zreik, O., *Economics Bulletin*, 35, Issue 4, 2395-2408.

Louhichi, W., 2015. «Analyst Earnings Forecast Revision Activity around Profit Warnings Across Four European Countries» with F. Aubert, *Journal of Applied Accounting Research*, 16(1), 58-87.

Louhichi, W., 2014. «Is Islamic Conventional and Islamic stock price performance: An empirical investigation», with F&N. Jawadi, *International Economics* (Elsevier), No.137, pp. 73-87.

PhD supervision

- Yaovi Selom Agbetonyo, supervision with Professor Jean-Laurent Viviani, defended December 2016, Placement Catholic University of Angers
- Ousayna Zreik, defended June 2016, Placement Rennes Business School (France)
- Participation to many thesis committees

Funding and Grants

- 5000 Euros From the university of Rennes 1 for the project « Modelling High Frequency Data».
- Participation to the project PanoRisk, 1 million of Euros from région Pays de La Loire France.

Visiting

- HEC Montréal, Canada, June/July 2011

Conference organization

- Co-organizer of the 1st International Workshop on “Market Microstructure and Nonlinear Dynamics”, June 13-14, 2013, Evry (France).
- Co-organizer of the 2nd International Workshop on “Market Microstructure and Nonlinear Dynamics”, June 4-5, 2015, Paris (France).
- Co-organizer of the 3rd International Workshop on “Market Microstructure and Nonlinear Dynamics”, June 1-2, 2017, Paris (France).
- Guest chairman, 25th Global Finance Conference, 3-5 July 2018, ESSCA Paris, Keynote speaker (Finn E. Kydland, Nobel Prize).
- Co-organizer of the 3rd Financial Economics Meeting (FEM-2022), 30 June – 1 July 2022, ESSCA Paris (Keynote speakers: Brian Lucey & Mark Spiegel).
- Co-organizer of the 4th Financial Economics Meeting (FEM-2023), 29 June – 30 June 2023, Paris (Keynote speakers: Olivier Scaillet & Geert Beckert).