

Sajjadur Rahman

School of Business

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EDUCATION

- Ph.D. in Economics (2010), University of Calgary, Calgary, Alberta, Canada
- M.A. in Economics (2002), McMaster University, Hamilton, Ontario, Canada
- Graduate Diploma in Business (2001), McMaster University, Hamilton, Ontario, Canada
- B.A. in Economics (1994), Jahangirnagar University, Dhaka, Bangladesh

EMPLOYMENT

- Assistant Professor (Term Appointment, Sept, 2009 – June, 2012), Department of Economics, University of Saskatchewan, Saskatoon, Saskatchewan, Canada
- Assistant Professor (Tenure Track Appointment, Sept, 2012 – Present), School of Business, Texas A and M University, San Antonio, Texas, USA

FIELDS OF INTEREST

- Macroeconomics
- Applied Time Series Econometrics
- Monetary and Financial Economics

PUBLICATIONS

- Rahman, Sajjadur and Serletis, Apostolos. "Oil Price Uncertainty and the Canadian Economy: Evidence from a VARMA, GARCH-in-Mean, Asymmetric BEKK Model." *Energy Economics* 34 (2012): 603-610.

- Rahman, Sajjadur and Serletis, Apostolos."The Asymmetric Effects of Oil Price Shocks." *Macroeconomic Dynamics* 15 (2011): 437-471.
- Rahman, Sajjadur and Serletis, Apostolos."The Asymmetric Effects of Oil Price and Monetary Policy Shocks: A Nonlinear VAR approach." *Energy Economics* 32 (2010): 1460-1466.
- Rahman, Sajjadur and Serletis, Apostolos."The Effects of Exchange Rate Uncertainty on Exports." *Journal of Macroeconomics* 31 (2009): 500-507.
- Serletis, Apostolos and Rahman, Sajjadur."The Output Effects of Money Growth Uncertainty: Evidence from a Multivariate GARCH-in-Mean VAR." *Open Economies Review* 20 (2009): 607-630.
- Rahman, Sajjadur and Serletis, Apostolos."The Effects of Inflation Uncertainty: Some International Evidence." *Journal of Economic Studies* 36 (2009): 541-550.

WORKING PAPERS

- Rahman, Sajjadur."The Lucas Hypothesis on Monetary Shocks : Evidence from a GARCH-in-mean Model."

WORK IN PROGRESS

- "Do Oil Price Shocks have Asymmetric Effects on Stock Returns?"
- "Crude Oil Price Volatility and Asymmetric Gasoline Price Responses."

TEACHING EXPERIENCE

- Assistant Professor, University of Saskatchewan (Fall, 2009-Winter, 2011): Principles of Microeconomics, Principles of Macroeconomics, Mathematical Economics.
- Instructor, University of Calgary (Spring and Summer, 2009): Money and Banking.
- Teaching Assistant, University of Calgary (2003-2006): Intermediate Microeconomics, Intermediate Macroeconomics, Statistics in Economics, Mathematical Economics, Econometrics.
- Teaching Assistant, McMaster University (2001-2002): Intermediate Macroeconomics, Statistics in Economics.
- Lecturer, Bangladesh Institute of Bank Management (BIBM), Dhaka, Bangladesh (1999-2000): Introductory Microeconomics, Mathematics and Statistics.

RESEARCH EXPERIENCE

- Research Assistant to Dr. Serletis (Fall, 2006): Worked on the Canadian edition of the book, *Macroeconomics: A Modern Approach*, by Robert J. Barro and Apostolos Serletis (published by Nelson).
- Research Associate (1999-2000) for the project, *Topics of Finance and Banking in Bangladesh*, at BIBM, Dhaka, Bangladesh.
- Editorial Associate (1999-2000) for the book, *Banking in Bangladesh: A Collection of Research Articles*, published by the BIBM, Dhaka, Bangladesh.

CONFERENCES/PRESENTATIONS

- "The Effects of Exchange Rate Uncertainty on Exports.": Canadian Economic Association meetings, Montreal (Spring, 2006); Department of Economics Workshop, University of Calgary (Winter, 2007).
- "The Asymmetric Effects of Oil Price Shocks.": Canadian Economic Association meetings, Vancouver (Spring, 2008); Department of Economics Workshop, University of Calgary (Winter, 2008); Canadian Energy Research Institute (CERI), Calgary, Canada (January, 2009); Department of Economics and Finance, Montclair State University, NJ, USA (March, 2009); Department of Economics, University of Saskatchewan, Saskatoon, Canada (October, 2009); Department of Agricultural Economics, University of Saskatchewan, Saskatoon, Canada (February, 2010); Department of Policy Studies, Mount Royal University, Calgary, Canada (April, 2010); Department of Economics, University of New Brunswick, Saint John, Canada (May, 2010); Department of Economics, City University London, London, UK (March, 2011); Department of Economics and Finance, The Hong Kong Polytechnic University, Hongkong (December, 2011); Department of Economics, Franklin and Marshall College, PA, USA (February, 2012).
- "The Asymmetric Effects of Oil Price and Monetary Policy Shocks: A Nonlinear VAR Approach.": Department of Economics, University of Saskatchewan, Saskatoon, Canada (October, 2010).

RESEARCH GRANTS

- President's SSHRC Fund (2011-2012), University of Saskatchewan, for the project "Volatility and Asymmetry in Macroeconomics." \$7,000.

AWARDS

- Graduate Research Scholarship, University of Calgary (2003, 2004, 2005, 2006, 2008)
- Entrance Scholarship, McMaster University (2002)

MA STUDENTS SUPERVISED (AS A COMMITTEE MEMBER)

- Liu, Yang. "The Relationship between Health and Income Inequality: Evidence from Saskatoon Kindergarten Students." Project, Fall 2010
- Maynes, Matthew. "Stochastic Programming with Recourse: A Commodity Storage Problem." Project, Spring 2011

ADMINISTRATIVE WORKS

- Department of Economics Seminar Committee member (2010-), Department of Economics Awards Committee member (2009-2010)

OTHER INFORMATION

- Referee: Macroeconomic Dynamics, Canadian Journal of Economics, Journal of Macroeconomics, Journal of Economic Studies
- Computer: MATLAB, GAUSS, TSP, RATS, STATA, SHAZAM
- Memberships: Canadian Economics Association, American Economic Association
- Citizenship: Canadian and Bangladeshi

REFERENCES

Apostolos Serletis
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