Hamid BABAEI

Ph.D. in Finance

Assistant Professor, Finance

h.babaei@ieseg.fr

EDUCATION

2023 Ph.D. in Finance, HEC Liège - Management School, University of Liège, Belgium

2008 Master of Science in Socioeconomic Engineering, Iran University of Science and Technology, Iran

2006 Bachelor of Science in Mathematical Sciences, Sharif University of Technology, Iran

RESEARCH INTERESTS

International Finance, Monetary Policy, Time series

PROFESSIONAL EXPERIENCE

ACADEMIC:

2010 - 2023 Research and teaching assistant, University of Liège, Liège, Belgium

COURSES TAUGHT

- Investments and portfolio management

INTELLECTUAL CONTRIBUTIONS

Papers in refereed journals

Forthcoming

BABAEI H., Hübner G., Muller A., (2023), The effects of uncertainty on the dynamics of stock market interdependence: Evidence from the time-varying cointegration of the G7 stock markets, *Journal of International Money and Finance*, 139(102961), pp. 102961

Other conference and seminar presentations

International

Babei H., (2025), *Purchasing Power Parity And Uncovered Interest Parity Revisited: Evidence From G7 Exchange Rates Based On A Dynamic Joint Model* 41th International Conference of the French Finance Association (AFFI), Dijon, France

Babei H., (2025), *Purchasing power parity and uncovered interest parity revisited: Evidence from G7 exchange rates based on a dynamic joint model* World Finance Conference, Valetta, Malta