A Curriculum Vitae (CV)

Hussein Abdoh, Ph.D., CFA
Charleston, SC
Email: habdoh@citadel.edu

EDUCATION

University of Texas at El Paso (UTEP, AACSB accredited) - College of Business Administration, TX, USA.
PhD with concentration in Finance
Aug 2012 - May 2016
Dissertation title: "Product Market Competition, Corporate Investments and Risk"
Supervisor: Professor Oscar Varela

University of Jordan – The School of Business. Amman, Jordan
M.B.A. with Concentration in Finance
Sep 2009 - Oct 2011
Thesis title: "Equity Networks and Price Synchronicity in Amman Stock Exchange"
Supervisor: Professor Adel Bino

University of Jordan – The School of Business. Amman, Jordan
B.A. in Finance
Sep 2005 - Jan 2009

PROFESSIONAL CERTIFICATIONS

Chartered Financial Analyst (CFA)

Certificate of College Teaching, 2012, University of Texas at El Paso

PROFESSIONAL EXPERIENCE

August 2021– Present	The Citadel: The Military College of South Carolina, Assistant Professor
August 2017 – August 2021	United Arab Emirates University, Assistant Professor
August 2012 – August 2016	University of Texas at El Paso, Assistant Instructor
August 2010 – August 2012	University of Jordan Lecturer

FINANCE EDUCATOR: COURSES, CASES & TEACHING

Abdoh, H. (2022). Putting Bloomberg into Action for an Investment Class, available at SSRN: https://papers.ssrn.com/sol3/papers.cfm?abstract_id=4003753

Abdoh, H. (2022). Option Valuation and Strategies. Working paper.

Abdoh, H. (2022). Fixed Income Management. Working paper.

Developed a series of applied projects for the Investments and Corporate Finance courses at The Citadel, including:

Introduction to SAS and basic functions

Rate of return analysis

Equity valuation project

Forecasting market returns

Historical trading simulation in R

Event study using Yahoo Finance data in R

Treasury bond pricing and yield analysis

Bond pricing with maturity structure

Portfolio construction and diversification

Return variance and covariance estimation in R

Portfolio optimization using mean-variance approach

CAPM application and testing using time-series methods

Discounted cash flow (DCF) valuation

FCFE valuation with perpetual growth assumption

Forecasting RNOA using Soliman (2008) models

Capital budgeting project using NPV and IRR

Post-acquisition performance analysis of acquiring firms

Bond valuation

WACC and capital structure analysis

Payout policy

BOOK

Abdoh, H. (2025). *Empirical Finance with SAS: Constructing Return Predictors and Anomalies*. Self-published on Amazon Kindle and Leanpub. https://leanpub.com/empirical_finance_with_sas https://www.amazon.com/Empirical-Finance-SAS-Constructing-Predictors-ebook/dp/B0F88NMDBT

RESEARCH

Published Papers

Abdoh, H., & Chitavi, M. (2025). Mean reversion of the soybean crush spread: A new model and trading strategies. ***International Review of Economics & Finance***, 104186.

Maghyereh, A., & **Abdoh, H**. (2024). Tail risk connectedness among GCC banks episodes from the Global Financial Crisis to COVID-19 pandemic. ***The Quarterly Review of Economics and Finance***.

Abdoh, H., & Maghyereh, A. (2024). Economic uncertainty, risk-taking incentives and production management. ***International Journal of Managerial Finance***.

Maghyereh, A., **Abdoh, H.**, (2024). Oil price uncertainty and sovereign credit risk in GCC countries: fresh evidence. ***International Economics and Economic Policy***.

Abdoh, H. and Chitavi, M. (2024). Do deviations from USDA affect the future returns and risk of soybean products? ***Agricultural Economics***. 55(2), 181-199.

Abdoh, H. (2023). Rivals risk-taking incentives and firm corporate policy. ***The Quarterly Review of Economics and Finance.***

Abdoh, H. (2022). Industry tournament incentives and differential risk taking. ***Review of Financial Economics***.

Maghyereh, A., **Abdoh, H.**, & Al-Shboul, M. (2022). Oil structural shocks, bank-level characteristics, and systemic risk: Evidence from dual banking systems. ***Economic Systems***, 101038.

Maghyereh, A., **Abdoh, H.**, (2022). Connectedness between crude oil and US equities: The impact of COVID-19 pandemic, ***Annals of Financial Economics.***

Maghyereh, A., **Abdoh, H.**, & Wątorek, M. (2022). The impact of COVID-19 pandemic on the dynamic correlations between gold and US equities: evidence from multifractal cross-correlation analysis. ***Quality & Quantity***, 1-15.

Maghyereh, A., & **Abdoh, H.** (2022). Global financial crisis versus COVID-19: Evidence from sentiment analysis. ***International Finance.***

Xu, J., Liu, Y., & **Abdoh, H.** (2022). Foreign ownership and productivity. ***International Review of Economics & Finance,*** 80, 624-642.

Maghyereh, A., & **Abdoh, H.** (2022). Extreme dependence between structural oil shocks and stock markets in GCC countries. ***Resources Policy***, 76, 102626.

Maghyereh, A and **Abdoh, H.** (2022). Bubble contagion effect between the major precious metal markets, ***Studies in Economics and Finance***, Forthcoming.

Maghyereh, A and **Abdoh, H.** (2022). COVID-19 and the volatility interlinkage between bitcoin and financial assets. ***Empirical Economics***, 1-27.

Maghyereh, A., Awartani, B., & **Abdoh, H.** (2022). Asymmetric risk transfer in global equity markets: An extended sample that includes the COVID pandemic period. ***The Journal of Economic Asymmetries***, 25, e00239.

Maghyereh, A., & **Abdoh, H.** (2022). Can news-based economic sentiment predict bubbles in precious metal markets?. ***Financial Innovation,*** 8(1), 1-29.

Maghyereh, A and **Abdoh, H.** (2021). The effect of structural oil shocks on bank systemic risk in the GCC countries. ***Energy Economics***. 103, 105568.

Maghyereh, A and **Abdoh, H.** (2021). COVID-19 pandemic and volatility interdependence between gold and financial assets. ***Applied Economics***, 1-14.

Maghyereh, A, **Abdoh, H**, Awartani, B. (2021). Have returns and volatilities for financial assets responded to implied volatility during the COVID-19 pandemic? ***Journal of Commodity Markets***. Forthcoming.

Maghyereh, A., & **Abdoh, H.** (2021). The impact of extreme structural oil-price shocks on clean energy and oil stocks. ***Energy***, 225, 120209.

Abdoh, H. (2021). Firm-Specific Industries, Volatility, and Return: A Text-Based Network Industrial Classification Approach. ***The Journal of Portfolio Management***, 47(8), 184-196.

Maghyereh, A. and **Abdoh, H.** (2021). Time-frequency quantile dependence between Bitcoin and the global equity markets. ***The North-American Journal of Economics and Finance***, 56 (2021): 101355.

Abdoh, H., & Liu, Y. (2020). Does R&D intensity matter in the executive risk incentives and firm risk relationship? ***Economic Modelling***, 96, 13-24.

Abdoh, H., & Liu, Y. (2020). Product market competition, R&D and risk-incentives. ***Financial Review.*** 56 (1), 133-156.

Maghyereh, A. and **Abdoh, H.** (2020). Tail dependence between Bitcoin and other financial assets: Evidence from quantile cross-spectral approach. ***International Review of Financial Analysis.*** 71, 101545.

Maghyereh, A. and **Abdoh, H.** (2020). The tail dependence structure between investor sentiment and commodity markets. ***Resources Policy.*** 68, 101789.

Abdoh, H., & Varela, O. (2020). What lies behind the asset growth effect? ***Global Finance Journal***, 48, 100541.

Maghyereh, A. and **Abdoh, H.** (2020). Tail dependence between gold and Islamic securities: Evidence from a quantile cross-spectral analysis. ***Finance Research Letter.*** 38, 101503.

Maghyereh, A. I., Awartani, B., & **Abdoh, H.** (2020). The Effect of oil price changes on corporate investments in the US: the role of asymmetries. ***Applied Finance Letters,*** 9, 11-24.

Maghyereh, A. **Abdoh, H.** and Al-Shboul. M. (2020). The impact of sentiment on commodity return and volatility. ***Review of Pacific Basin Financial Markets and Policies***. 23(04), 2050034

Abdoh, H. and Maghyereh, A. (2020). Product market competition, oil uncertainty and corporate investments. ***International Journal of Managerial Finance***.

Maghyereh, A. I., Awartani, B., & **Abdoh, H.** (2020). The effects of investor emotions sentiments on crude oil returns: A time and frequency dynamics analysis. ***International Economics***. 162,110-124.

Maghyereh, A. and **Abdoh, H.,** (2020). Asymmetric effects of oil price uncertainty on corporate investment. ***Energy Economics*,** 86, 104622.

Abdoh, H. (2019). Product Market Competition and productivity shocks. ***Applied Economics***, 51(37), 4104-4115.

Maghyereh, A. **Abdoh, H.,** & Awartani, B. (2019). Connectedness and hedging between gold and Islamic securities: A new evidence from time-frequency domain approaches. ***Pacific-Basin Finance Journal***, 54, 13-28.

Abdoh, H. (2019). Product market competition and earnings exposure to productivity shocks. ***Economics Letters***, 174, 31-34.

Maghyereh, A. I., Awartani, B., & **Abdoh, H.** (2018). The co-movement between oil and clean energy stocks: A wavelet-based analysis of horizon associations. ***Energy***.169, 859-913.

Abdoh, H. A. A., and Varela, O. (2018). Product market competition, cash flow and corporate investments. ***Managerial Finance***, 44(2), 207-221.

Abdoh, H., & Varela, O. (2018). Competition and exposure of returns to the C-CAPM. ***Studies in Economics and Finance***, 35(4), 525-541.

Abdoh, H., & Varela, O. (2017). Product Market Competition, Idiosyncratic and Systematic Volatility. ***Journal of Corporate Finance***, 43,500-513.

Papers under revision or resubmission

Product Market Competition and Investment Composition, ***Journal of Financial Research***. Revise and Resubmit. solo-authored

Impact of COVID-19 on systemic risk of Gulf Cooperation Council banking, ***Research in International Business and Finance.*** Revise and Resubmit, with Aktham Magyereh

Papers currently under review

CAPM Works: Identifying When Beta Is Smart and Predicts Returns. solo-authored

A new measure of competition. solo-authored

Enhancing the profitability of soybean crush spread, with Michael Chitavi

The role of liquidity premium in the quantitative easing: New evidence from the U.S. economy, with Osama Sweidan and Aktham Maghyereh.

Does news sentiment matter for predicting various financial assets returns during COVID-19? Evidence from time-varying Granger causality, with Aktham Maghyereh

Capacity utilization and profitability premium.

Ongoing Research Projects

Optimizing Variable Selection: Iterative PCA Survival Rate Analysis, with John Dickens

Industry-specific factors and cross-section of stock returns. solo-authored

Accurate Market Return Forecasting. solo-authored

The choice between dividends and stock repurchases. solo-authored

Corporate payout policy and product market competition: The role of financing constraints, with Aktham Maghyereh

Total factor productivity and the trend in idiosyncratic volatility, with Yu Liu

Firm-level productivity and value premium. solo-authored

Similarity beta. solo-authored

Product market competition, production flexibility and overproduction. solo-authored

TEACHING

Courses Taught

Principal of Finance, Intermediate Finance, Financial Management, Investments, Derivatives Securities, International Finance, MBA Essentials, International Finance & Banking (MBA), Corporate Finance (MBA), Portfolio Analysis, Corporate Finance, Risk Management, Financial Statement Analysis, Advance risk management (MBA) and Principles of Macroeconomics.

SERVICES

Conference Participation

2024	BSB Research Roundtable at the Citadel
2021	Financial Management Association
2021	Southwestern Finance Association Annual Meeting
2020	Economics and Finance seminar held at UAEU
2019	Financial Management Association
2019	AICIBS 2019 (held at the University of Cambridge)
2018	Global Finance Conference
2016	Financial Management Association
2015	Financial Management Association; Southern Finance Association

Reviewing Activities

Journals

1. Journal of Banking and Finance
2. Review of Finance
3. Applied Economics
4. North American Journal of Economics and Finance
5. International Journal of Managerial Finance
6. International Journal of Finance and Economics
7. The Energy Journal
8. Research in International Business and Finance
9. Applied Economics Letters
10. Transactions on Engineering Management
11. Quarterly Journal of Economics and Finance
12. International Journal of Energy Sector Management
13. Financial Innovation
14. Resources Policy
15. Energy Economics
16. International Review of Economics and Finance
17. Journal of International Financial Markets, Institutions & Money
18. Asian Journal of Economics and Banking
19. Journal of Business Economics
20. Review of Financial Economics
21. Financial Markets and Portfolio Management
22. Borsa İstanbul Review
23. Journal of Business Research

Conferences

1. Financial Management Association
2. Southern Finance Association
3. Research in Economics and Finance Forum

University/Community Services
Currently serving or had served on the following committees:

1. Research
2. Assurance of Learning
3. Faculty Affairs and Professional Activities
4. Curriculum Development
5. Student Affairs
6. Leadership day (LDRS 311)

COMPUTER SKILLS

Programing: SAS, STATA, R, MATLAB, Excel VBA

Applications: EViews, SPSS, Bloomberg terminals, Excel, Word, PowerPoint

REFERENCES

Oscar Varela (Chair)

Professor of Finance

Economics and Finance Department
College of Business Administration, University of Texas at El Paso

915-747-7771, ovarela3@utep.edu

Aktham Al-Maghaireh

Professor of Finance

Accounting and Finance Department

College of Business Administration, United Arab Emirates University

00971-03-7135261, a.almaghaireh@uaeu.ac.ae

Yu Liu

Associate Professor of Finance

Economics and Finance Department

College of Business Administration, University of Texas Rio Grande Valley

956- 665-7136 , yu.liu@utrgv.edu