

Shah Saeed Hassan Chowdhury
Ph.D. Candidate
Curriculum Vitae (Last updated 10/2009)

Work Address

Department of Economics and Finance
Middle Tennessee State University
Murfreesboro, TN 37132
Tel.: (615) 686-6067
Fax: (615) 898-5596
E-mail: ssc2q@mtsu.edu

Home Address

1535 Lascassas Pike, C-47
Murfreesboro, TN 37130
Tel. (Cell): (615) 686-6067
E-mail: hchowdh@yahoo.com (preferred)

**PERSONAL
INFORMATION**

Citizenship: United States

EDUCATION

PhD Candidate in Economics, Middle Tennessee State University, Murfreesboro, Tennessee, USA. Degree expected: May 2010.
Dissertation Title: "Three Essays Related to Behavioral Finance Issues on the Indian Stock Market."

Essay 1: Momentum Strategies: Evidence from the Indian Stock Market (Completed)

Essay 2: Sources of Momentum and Contrarian Profits on the Indian Capital Market (Job market paper)

Essay 3: Lead-Lag Relationships between Stock Returns on the Indian Stock Market (in progress).

Master of Arts in Economics, University of Arkansas, Fayetteville, Arkansas, August 1997 - December 1999

Thesis Title: The Speed of Adjustments of Stock Prices to Information in the Emerging and Developed Stock Markets: A Comparative Analysis

Master of Business Administration, University of Mississippi, Oxford, Mississippi, USA, January 1995 - May 1997

Master of Commerce (major in Finance and Banking), University of Rajshahi, Bangladesh, 1990 - 1991

Bachelor of Commerce (major in Finance and Banking), University of Rajshahi, Bangladesh, 1983 - 1989

PUBLICATION

Research Articles Published or Accepted for Publication

"Presence and Sources of Momentum and Contrarian Profits: Evidence from the Indian Stock Market" with F. A. Michello, forthcoming in the *Proceedings of the International Academy of Business and Public Administration Disciplines*, Memphis, October 2009.

“Efficiency of Bangladesh Stock Market: Evidence from Weekly indexes and Monthly Individual Firm Data” with M. K. Hassan, *Applied Financial Economics* (Routledge), Vol. 18, Issue 9, 2008, pp. 749 – 758.

“Does Bangladesh Capital Market overreact?” with M. K. Hassan and H. Kabir, *The Bangladesh Accountant*, Published by Institute of Chartered Accountants Bangladesh, Vol. 55. No. 28, 2007, pp. 30-35.

“Relation between Volatility and Return in the Dhaka Stock Exchange (DSE): Evidence from Cross-sectional Approach” with S. Islam, *International Journal of Applied Business and Economic Research*, Serial Publication, India, Vol. 5, No. 2, 2007.

“Volatility and Stock Returns in Dhaka Stock Exchange: Some Empirical Evidence Using ARCH Models” with S. M. Z. Iqbal, *International Journal of Applied Business and Economic Research*, Serial Publication, India, Vol. 3, No. 1, 2005.

“On the Empirical Relationship between Macroeconomic Volatility and Stock Return Volatility in the Dhaka Stock Exchange” with A. Rahman and M. S. Sadique, *Global Journal of Finance and Economics*, New Delhi, India, Vol. 1, No. 2, 2004

“Cross-section of Expected Returns: The Case of Dhaka Stock Exchange (DSE)” with M. A. Rahman and S. Akhter, *The South Asian Journal of Management*, India, Vol. 10, No. 2, 2003, pp. 7-12.

"Serial Dependence in the DSE Returns: An Empirical Study" with M. S. Sadique, *Journal of Bangladesh Studies*, USA, Vol. 4, No. 1, 2002, pp. 47-57.

"The Size Effect on the Speed of Stock Price Adjustment to Information in the Indian Stock Market" with M. S. Sadique and S. Akhter, *The Asian Economic Review*, Hyderabad, India, Vol. 44, No.1, 2002, pp. 111-123.

"The Effect of Foreign Aid on the Economic Growth of the SAARC Members" with M. S. Sadique, *The Rajshahi University Studies*, Rajshahi, Bangladesh, Part C, Vol. 10, 2002.

"Linear Causal Relationship between Changes in Stock Price and Trading Volume: The Case of the DSE" with M. S. Sadique, *The Rajshahi University Studies*, Rajshahi, Bangladesh, Part C, Vol. 9, 2001.

"Capital Market Seasonality: The Case of the Dhaka Stock Exchange (DSE) Returns" with M. S. Sadique and M. A. Rahman, *The South Asian Journal of Management*, India, Vol. 8, No. 3 & 4, 2001.

"Price Behavior of Common Stock New Issues: Evidence from an Emerging Equity Market" with S. Akhter, *Journal of Business Administration* (published by the Institute of Business Administration, University of Dhaka, Bangladesh), Vol. 22, No. 3 & 4, 1996, pp. 35-74.

Research Papers Submitted for Publication

Presence and Sources of Momentum and Contrarian Profits: Evidence from the Indian Stock Market, **under review**, *Applied Financial Economics* (Routledge)

Work-in-Progress

Impact of Monetary Shocks on Stock Prices and Macroeconomic Variables: A Comparative Empirical Study on India and the USA

Effects of Children's and Mothers' Bodyweight on Childhood Educational Achievement

The integration of Asian Emerging Markets with the Developed markets: An Analysis from the Viewpoint of Risk

EXPERIENCE

Graduate Teaching Assistant

Department of Economics and Finance, Middle Tennessee State University, June 2009 - Present

- Courses taught at Middle Tennessee State University
 - Business Finance (FIN3010): Summer 2009
 - Principles of Financial Management (FIN3000): Fall 2009

Mathlab, Department of Academic Enrichment, Middle Tennessee State University, February 2008 – July 2009

Helped students in the Mathematics Lab

Department of Economics and Finance, Middle Tennessee State University, June 2006 – May 2007

Assisted Professors in their research, teaching, and grading

Faculty Member

Department of Finance and Banking, University of Rajshahi, Bangladesh, February 1995 – Present (currently on leave)

- Courses taught at University of Rajshahi
 - Business Mathematics
 - Principles of Macroeconomics

- Intermediate Financial Management
- Financial Institutions and Markets
- Investments
- Portfolio Management and Security Analysis
- Academic services
 - Guided students to accomplish research and internship projects
 - Worked as a member of admission committee
 - Served as a member of departmental planning committee
 - Designed academic curriculum at undergraduate level

Lecturer

Department of Finance and Banking, University of Rajshahi, Bangladesh, February 1992 – January 1995

RESEARCH GRANTS

“Seasonal Anomalies in the DSE Returns”, Funded by the University Grants Commission (UGC), Dhaka, Bangladesh (Completed)

“The Effect of Foreign Aid on the Economic Growth of the SAARC Members”, Funded by the Annual Development Plan (ADP), Faculty of Business Studies, University of Rajshahi, Bangladesh (Completed)

PROFESSIONAL CONFERENCE PRESENTATIONS

"Presence and Sources of Momentum and Contrarian Profits: Evidence from the Indian Stock Market" with F. A. Michello, *International Academy of Business and Public Administration Disciplines (IABPAD)*, Memphis, October 2009.

RESEARCH INTEREST

Emerging Stock Markets, Behavioral Finance, Portfolio Management, Health Economics, and Monetary Economics

COMPUTER SKILLS

Microsoft Word, Excel, PowerPoint, SAS, Matlab, Shazam, Eviews, and Stata

DATABASE

DataStream, CRSP, NLSY, NHANES, IFS

LANGUAGES

Bengali (Native), English (Fluent)

REFERENCES

Dr. Franklin A. Michello
 Associate Professor, Department of Economics and Finance
 Middle Tennessee State University
 E-mail: michello@mtsu.edu
 Phone: (615) 898-2381

Dr. Bichaka Fayissa
Professor, Department of Economics and Finance
Middle Tennessee State University
E-mail: bfayissa@mtsu.edu
Phone: (615) 898-2385

Dr. M. Kabir Hassan
Professor, Department of Economics and Finance
University of New Orleans
E-mail: mhassan@uno.edu
Phone: (504) 280-6163