



Meet our Research Faculty

Dr. Salem Boubakri

Assistant Professor



SORBONNE
UNIVERSITY
ABU DHABI

Name: Dr. Salem Boubakri

Title: Assistant Professor of Economics

Department & University: Law, Economics and Management, Sorbonne University Abu Dhabi

Email: salem.boubakri@sorbonne.ae

Research Interests

International finance, risk assessment, commodity markets, econometrics

Publications

Articles

2020 "Do commodity price volatilities impact currency misalignments in commodity-exporting countries?", *Economics Bulletin*, 40,(2), pp 1727-1739 (en collaboration avec C. Guillaumin and A. Silanine)

2019 "Non-linear relationship between real commodity price volatility and real effective exchange rate: The case of commodity-exporting countries" *Journal of Macroeconomics*, 60, pp 212-228, (with C. Guillaumin and A. Silanine)

2016 "Effects of financial turmoil on financial integration and risk premia in emerging markets" *Journal of Empirical Finance*, 38, p 120-138, (en collaboration avec C. Couharde et H. Raymond)

2015 "Regional integration of the East Asian stock markets: An empirical assessment" *Journal of International Money and Finance*, 57, p 136-160, (en collaboration avec C. Guillaumin)

2012 "Assessing the Financial Integration of Central and Eastern European Countries with the euro area: Evidence from Panel Data Cointegration Tests" *International Economics*, 131, p 105-120, (en collaboration avec C. Couharde et C. Guillaumin)

2012 "The impact of the financial crisis on the currency risk premium dynamics within the G20", *Brussels Economic Review*, vol. 55 (12)

2011 "Financial Integration and Currency Risk Premium in CEECs: Evidence from the ICAPM". *Emerging Markets Review*, vol. 12, pp. 460-484, (en collaboration avec C. Guillaumin)

2010 "L'impact des signaux de politique monétaire sur la rentabilité, la volatilité et la prime de risque : le cas du marché boursier français". *Economie Appliquée*, vol. 3, pp. 179-203, (en collaboration avec A. Belgacem)

Working Papers

2019 "Do commodity price volatilities impact currency misalignments in commodity-exporting countries?" *Cahier de recherche du Creg*, Grenoble, 2019-02, (with C. Guillaumin and A. Silanine)

2019 "Non-linear relationship between real commodity price volatility and real effective exchange rate: The case of commodity-exporting countries" *Cahier de recherche du Creg*, Grenoble, 2019-01, (with Guillaumin, C. and Silanine, A.)

2014 "Financial integration, financial turmoil and risk premia in emerging markets" *EconomiX WP*, 2014-52, (en collaboration avec C. Couharde et H. Raymond)

2013 "Assessing regional financial integration: what about the East Asian Stock markets?", *cahier de recherché du Creg*, Grenoble, 2013-02 (en collaboration avec C. Guillaumin)

2009 "Une mesure financière de l'importance de la prime de risque de change dans la prime de risque boursière". *EconomiX WP*, 2009-5

Conferences and Workshops

- **1st Emerging Market Macroeconomics Workshop, Bordeaux, France, 2020**
- **Symposium in Economics and management, Abu Dhabi, Emirats Arabes Unis, 2015**
- **9th Asia-Pacific Business Research conference, Singapore, Singapour, 2015**
- **62th congress of the French Economics Association (AFSE), Marseille, France, 2013**
- **30th symposium on Money Banking and Finance, Poitiers, France, 2013**
- **Lunch Seminar, Université Paris 13, France, 2013**
- **Lunch Seminar, Université Paris Nanterre, France, 2013**
- **51ème congrès de la Société Canadienne de Sciences Economiques (SCSE), 11, 12 et 13 mai, Sherbrooke, Canada, 2011**
- 9ème Journée d'économétrie, "Développements récents de l'économétrie appliquée à la finance", Nanterre, France, 2010
- JMCE Workshop, "Rethinking Europe After The Financial Crisis", King's College London, Londres, Royaume-Uni, 2010
- 59ème Congrès de l'Association Française de Sciences Economiques (AFSE), Nanterre, France, 2010
- The African Econometric Society (AES), The American University in Cairo, Caire, Egypte, 2010
- CEUS Workshop on "Twenty Years of Economic Reforms in Central and Eastern Europe", WHU – Otto Beisheim School of Management, Vallendar, Allemagne, 2010
- 27th Symposium on Money, Banking and Finance (GDRE), Bordeaux, France, 2010
- 44th annual conference of the Canadian Economic Association (CEA), Québec, Canada, 2010
- 50ème congrès de la Société Canadienne de Sciences Économiques (SCSE), Québec, Canada, 2010
- European Integration: Past, present and Future, Waterloo, Ontario, Canada, 2010
- 12th International Business Research Conference, Dubaï, Emirats Arabes Unis, 2010