LÝ LỊCH KHOA HỌC

1. Họ và tên: Walid Mensi	
2. Năm sinh: 1979	**3.** Nam/Nữ: Nam
4. Học hàm:	Năm được phong học hàm:
Học vị: Tiến sĩ	Năm đạt học vị: 2013
5. Chức danh nghiên cứu: Chuyên gia nghiên cứu, Giảng viên thỉnh giảng	
Chức vụ:	
Điện thoại:	Mobile:
Fax:	E-mail: walidmensi1@gmail.com
6. Tổ chức - nơi làm việc của cá nhân:	
Tên tổ chức: Viện Nghiên cứu Kinh doanh	
Tên người Lãnh đạo: GS.TS. Võ Xuân Vinh	
Điện thoại người Lãnh đạo:	
Địa chỉ tổ chức: B1.1102, 279 Nguyễn Tri Phương, Phường Diên Hồng, TPHCM	

7. Quá trình đào tạo

Bậc đào tạo	Nơi đào tạo	Chuyên môn	Năm tốt nghiệp
Đại học	University of Tunis el Manar	Tài chính	2003
Thạc sỹ	University of Tunis el Manar	Tài Chính	2007
Tiến sỹ	University of Tunis el Manar	Tài chính	2013

8. Quá trình công tác

Thời gian *(Từ năm ... đến năm...)*	Vị trí công tác	Tổ chức công tác	Địa chỉ Tổ chức
2020 – nay	Chuyên gia nghiên cứu, Giảng viên thỉnh giảng	Viện Nghiên cứu Kinh doanh – UEH	B1.1102, 279 Nguyễn Tri Phương, Phường Diên Hồng, TPHCM
2021-2022	Phó Giáo sư	Đại học Tổng hợp Quốc gia Nam Ural	Liên bang Nga
2017-Hiện tại	Phó Giáo sư	Trường Kinh tế và Khoa học Chính trị, Đại học Sultan Qaboos	Oman
2015-2017	Trợ lý Giáo sư	Trường Kinh tế và Khoa học Hành chính, Đại học Hồi giáo Al Imam Mohammad Ibn Saud	Ả Rập Xê Út
2014-2015	Trợ lý Giáo sư	Đại học Tunis el Manar	Tunisia
2007-2014	Trợ lý Nghiên cứu & Giảng dạy	Đại học Tunis el Manar	Tunisia

9. Các công trình khoa học đã công bố				
TT	Tên công trình *(bài báo, công trình...)*	Là tác giả hoặc đồng tác giả công trình	Nơi công bố *(tên tạp chí đã đăng công trình)*	Năm công bố
1	Time-frequency spillovers and connectedness between precious metals, oil futures and financial markets: Hedge and safe haven implications	Đồng tác giả	International Review of Economics & Finance	2023
2	Quantile dependencies and connectedness between the gold and cryptocurrency markets: Effects of the COVID-19 crisis	Đồng tác giả	Research in International Business and Finance	2023
3	Frequency dependence between oil futures and international stock markets and the role of gold, bonds, an uncertainty indices: Evidence from partial and multivariate wavelet approaches	Đồng tác giả	Resources Policy	2023
4	Upside/Downside spillovers between oil and Chinese stock sectors: From the global financial crisis to global pandemic	Đồng tác giả	The North American Journal of Economics and Finance	2023
5	Connectedness between DeFi, cryptocurrency, stock, and safe-haven assets	Đồng tác giả	Finance Research Letters	2023
6	Frequency spillovers and portfolio risk implications between Sukuk, Islamic stock and emerging stock markets	Đồng tác giả	The Quarterly Review of Economics and Finance	2023
7	Extreme dependencies and spillovers between gold and stock markets: evidence from MENA countries	Đồng tác giả	Financial Innovation	2021
8	Quantile spillovers and connectedness analysis between oil and African stock markets	Đồng tác giả	Economic Analysis and Policy	2023
9	Spillover and connectedness among G7 real estate investment trusts: The effects of investor sentiment and global factors	Đồng tác giả	The North American Journal of Economics and Finance	2023
10	Does safe haven exist? Tail risks of commodity markets during COVID-19 pandemic	Đồng tác giả	Journal of Commodity Markets	2023
11	Frequency spillovers between green bonds, global factors and stock market before and during COVID-19 crisis	Đồng tác giả	Economics Analysis and Policy	2023

12	Tail spillover effects between cryptocurrencies and uncertainty in the gold, oil, and stock markets	Đồng tác giả	Financial Innovation	2023
13	Impacts of COVID-19 on dynamic return and volatility spillovers between rare earth metals and renewable energy stock markets	Đồng tác giả	Resources Policy	2023
14	How macroeconomic factors drive the linkages between inflation and oil markets in global economies? A multiscale analysis	Đồng tác giả	International Economics	2023
15	Downside and upside risk spillovers between precious metals and currency markets: Evidence from before and during the COVID19 crisis	Đồng tác giả	Resources Policy	2023
16	Impacts of oil shocks on stock markets in Norway and Japan: Does monetary policy's effectiveness matter?	Đồng tác giả	International Economics	2023
17	Dependence and risk management of portfolios of metals and agricultural commodity futures"	Đồng tác giả	Resources Policy	2023
18	Can COVID-19 deaths and confirmed cases predict the uncertainty indexes? A multiscale analysis	Đồng tác giả	Studies in Economics and Finance	2023
19	Frequency connectedness and spillovers among oil and Islamic sector stock markets: Portfolio hedging implications"	Đồng tác giả	Borsa Istanbul review	2022
20	Spillovers and connectedness between green bond and stock markets in bearish and bullish market scenarios	Đồng tác giả	Finance Research Letters	2022
21	Switching connectedness between real estate investment trusts, oil, and gold markets	Đồng tác giả	Finance Research Letters	2022
22	Quantile connectedness and spillovers analysis between oil and international REIT markets	Đồng tác giả	Finance Research Letters	2022
23	Impacts of COVID-19 outbreak, macroeconomic and financial stress factors on price spillovers among green bond	Đồng tác giả	International Review of Financial Analysis	2022
24	Extreme return spillovers and connectedness between crude oil and precious metals futures markets: Implications for portfolio management	Đồng tác giả	Resources Policy	2022
25	Spillovers and diversification benefits between oil futures and ASEAN stock markets	Đồng tác giả	Resources Policy	2022

26	Multiscale dependence, spillovers, and connectedness between precious metals and currency markets: A hedge and safe-haven analysis	Đồng tác giả	Resources Policy	2022
27	Asymmetric spillovers and connectedness between crude oil and currency markets using high-frequency data	Đồng tác giả	Resources Policy	2022
28	Dynamic frequency volatility spillovers and connectedness between strategic commodity and stock markets: US-based sectoral analysis	Đồng tác giả	Resources Policy	2022
29	Good and bad high-frequency volatility spillovers among developed and emerging stock markets	Đồng tác giả	International Journal of Emerging Markets	2022
30	Green bonds and oil price shocks and uncertainty: A safe haven analysis	Đồng tác giả	International Economics	2022
31	COVID-19 pandemic's impact on intraday volatility spillover between oil, gold, and stock market	Đồng tác giả	Economics Analysis and Policy	2022
32	Dynamic and frequency spillovers between green bonds, oil and G7 stock markets: Implications for risk management"	Đồng tác giả	Economics Analysis and Policy	2022
33	Asymmetric spillover and network connectedness between Gold, Brent oil, and EU subsector markets	Đồng tác giả	Journal of International Financial Markets, Institutions and Money	2022
34	The impacts of COVID-19 crisis on spillovers between the oil and stock markets: Evidence from the largest oil importers and exporters	Đồng tác giả	Economics Analysis and Policy	2022
35	Upward/Downward multifractality and efficiency in metals futures markets: The impacts of financial and oil crises	Đồng tác giả	Resources Policy	2022
36	Spillovers between Exchange Rate Pressure and CDS Bid-Ask Spreads, Reserve Assets and Oil Prices Using the Quantile ARDL Model	Đồng tác giả	International Economics	2022
37	Pricing efficiency and asymmetric multifractality of major asset classes before and during COVID-19 crisis	Đồng tác giả	The North American Journal of Economics and Finance	2022
38	Multifractality during upside/downside trends in the MENA stock markets: the effects of the global financial crisis, oil crash and COVID19 pandemic	Đồng tác giả	International Journal of Emerging Markets	2022
39	Dynamic frequency relationships between Bitcoin, oil, gold and economic policy uncertainty index	Đồng tác giả	Studies in Economics and Finance	2022

40	Asymmetric spillover and network connectedness between crude oil, gold, and Chinese sector stock markets	Đồng tác giả	Energy Economics	2021
41	Volatility spillovers between oil and equity markets and portfolio risk implications in US and vulnerable EU countries	Đồng tác giả	Journal of International Financial Markets, Institutions and Money	2021
42	High frequency multiscale relationships among major cryptocurrencies: portfolio management implications	Đồng tác giả	Financial Innovation	2021
43	Nonlinear dependence and connectedness between clean/renewable energy sector equity and European emission allowance prices	Đồng tác giả	Energy Economics	2021
44	Upside-Downside Multifractality and Efficiency of Green Bonds: The Role of Global Factors and COVID-19	Đồng tác giả	Finance Research Letters	2021
45	Impacts of COVID-19 outbreak on the spillovers between US and Chinese stock sectors	Đồng tác giả	Finance Research Letters	2021
46	Spillovers and connectedness between major precious metals and major currency markets: The role of frequency factor	Đồng tác giả	International Review of Financial Analysis	2021
47	Does Volatility Connectedness Across Major Cryptocurrencies Behave the Same at Different Frequencies?	Đồng tác giả	International Review of Economics & Finance	2021
48	Quantile connectedness among gold, gold miner, silver, oil, and energy sector uncertainty indexes	Đồng tác giả	Resources Policy	2021
49	Multiscale Spillovers, Connectedness, and Portfolio Management among Precious and Industrial Metals, Energy, Agriculture, and Livestock Futures	Đồng tác giả	Resources Policy	2021
50	Precious metals, oil, and ASEAN stock markets: From global financial crisis to global health crisis	Đồng tác giả	Resources Policy	2021
51	Quantile dependencies between precious metals and industrial metals futures and portfolio management	Đồng tác giả	Resources Policy	2021
52	Dynamic frequency relationships and volatility spillovers in natural gas, crude oil, gas oil, gasoline, and heating oil markets: Implications for portfolio management	Đồng tác giả	Resources Policy	2021
53	Price-switching spillovers between gold, oil, and stock markets: Evidence from the USA and China during the COVID-19 pandemic	Đồng tác giả	Resources Policy	2021

54	Time and Frequency Connectedness and Network across the Precious Metal and Stock Markets: Evidence from Top Precious Metal Importers and Exporters	Đồng tác giả	Resources Policy	2021
55	Does tracking the infectious diseases impact the gold, oil and US dollar returns and correlation? A quantile regression approach	Đồng tác giả	Resources Policy	2021
56	Modeling the frequency dynamics of spillovers and connectedness between crude oil and MENA stock markets with portfolio implications	Đồng tác giả	Economic Analysis and Policy	2021
57	Oil and precious metals: Volatility transmission, hedging, and safe haven analysis from the Asian crisis to the COVID-19 crisis	Đồng tác giả	Economic Analysis and Policy	2021
58	Spillovers between natural gas, gasoline, oil, and stock markets: Evidence from MENA countries	Đồng tác giả	Resources Policy	2021
59	Volatility Spillovers between Strategic Commodity Futures and Stock Markets and Portfolio Implications: Evidence from Developed and Emerging Economies	Đồng tác giả	Resources Policy	2021
60	Risk spillovers and diversification between oil and non-ferrous metals during bear and bull market states	Đồng tác giả	Resources Policy	2021
61	Dynamic spillover and connectedness between oil futures and European Bonds	Đồng tác giả	The North American Journal of Economics & Finance	2021
62	Asymmetric volatility connectedness among US sector indices	Đồng tác giả	The North American Journal of Economics and Finance	2021
63	Does Oil Price Variability Affect the Long Memory and Weak-Form Efficiency of Stock Markets in Top Oil Producers and Oil Consumers? Evidence from an Asymmetric MF-DFA Approach	Đồng tác giả	North American Journal of Economics & Finance	2021
64	Is there a systemic risk between Sharia, Sukuk, and GCC stock markets? A ACoVaR risk metric-based copula approach	Đồng tác giả	International Journal of Finance and Economics	2021
65	Oil, natural gas and BRICS stock markets: Evidence of systemic risks and co-movements in the time-frequency domain	Đồng tác giả	Resources Policy	2021
66	Multiscale spillovers and connectedness between gold, copper, oil, wheat and currency markets	Đồng tác giả	Resources Policy	2021

67	Co-movements among precious metals and implications for portfolio management: A multivariate wavelet-based dynamic analysis	Đồng tác giả	Resources Policy	2021
68	Asymmetric volatility connectedness among main international stock markets: A high frequency analysis	Đồng tác giả	Borsa Istanbul Review	2021
69	Is the Korean housing market following Gangnam style	Đồng tác giả	Empirical Economics	2021
70	Spillovers and co-movements between precious metals and energy markets: Implications on portfolio management	Đồng tác giả	Resources Policy	2020
71	Impact of COVID-19 outbreak on asymmetric multifractality of gold and oil prices	Đồng tác giả	Resources Policy	2020
72	Does Bitcoin Comove and Share Risk with Sukuk and Islamic Stock Indexes? Evidence using TimeFrequency Approach	Đồng tác giả	Research in International Business and Finance	2020
73	Co-movements and spillovers between prices of precious metals and non-ferrous metals: A multiscale analysis	Đồng tác giả	Resources Policy	2020
74	Switching dependence and systemic risk between crude oil and U.S. Islamic and conventional equity markets: A new evidence	Đồng tác giả	Resources Policy	2020
75	Do Islamic stocks outperform conventional stock sectors during normal and crisis periods? Extreme comovements and portfolio management analysis	Đồng tác giả	Pacific Basin Finance Journal	2020
76	Dynamic volatility transmission and portfolio management across major cryptocurrencies: Evidence from hourly data	Đồng tác giả	North American Journal of Economics and Finance	2020
77	Impact of Islamic banking development and major macroeconomic variables on economic growth: Evidence from panel smooth-transition models	Đồng tác giả	Economic Systems	2020
78	Time-frequency co-movements between oil prices and interest rates: Evidence from a wavelet-based approach	Đồng tác giả	The North American Journal of Economics and Finance	2020
79	Why cryptocurrency markets are inefficient: The impact of liquidity and volatility	Đồng tác giả	The North American Journal of Economics and Finance	2020
80	Dynamic risk spillovers and portfolio risk management between precious metals and global foreign exchange markets	Đồng tác giả	The North American Journal of Economics and Finance	2020

81	Tail dependence structures between economic policy uncertainty and foreign exchange markets: Nonparametric quantiles methods	Đồng tác giả	International Economics	2020
82	Portfolio management and dependencies among precious metal markets: Evidence from a Copula quantile-on-quantile approach	Đồng tác giả	Resources Policy	2019
83	Intraday downward/upward multifractality and long memory in Bitcoin and Ethereum markets: An asymmetric multifractal detrended fluctuation analysis	Đồng tác giả	Finance Research Letters	2019
84	Long-run relationships between US financial credit markets and risk factors: Evidence from the Quantile ARDL approach	Đồng tác giả	Finance Research Letters	2019
85	Tail dependence risk exposure and diversification potential of Islamic and conventional banks	Đồng tác giả	Applied Economics	2019
86	Structural breaks and double long memory of cryptocurrency prices: A comparative analysis from Bitcoin and Ethereum	Đồng tác giả	Finance Research Letters	2019
87	Risk spillovers and hedging effectiveness between major commodities, and Islamic and conventional GCC banks	Đồng tác giả	Journal of International Financial Markets Institutions & Money	2019
88	Does gold act as a hedge against different nuances of inflation? Evidence from Quantile-on-Quantile and causality-in- quantiles approaches	Đồng tác giả	Resources Policy	2019
89	Global Financial Crisis and Co-movements between Oil Prices and Sectoral Stock Markets in Saudi Arabia: A VaR based Wavelet	Đồng tác giả	Borsa Istanbul Review	2019
90	Volatility forecasting, downside risk, and diversification benefits of Bitcoin and oil and international commodity markets: A comparative analysis with yellow metal	Đồng tác giả	The North American Journal of Economics and Finance	2019
91	An analysis of the weak form efficiency, multifractality and long memory of global, regional and European stock markets	Đồng tác giả	The Quarterly Review of Economics and Finance	2019
92	High-frequency asymmetric volatility connectedness between Bitcoin and major precious metals markets	Đồng tác giả	The North American Journal of Economics and Finance	2019
93	Can uncertainty indices predict Bitcoin prices? A revisited analysis using	Đồng tác giả	The North American Journal of Economics and Finance	2019

	partial and multivariate wavelet approaches			
94	Time frequency analysis of the commonalities between Bitcoin and major Cryptocurrencies: Portfolio risk management implications	Đồng tác giả	The North American Journal of Economics and Finance	2019
95	Energy, precious metals, and GCC stock markets: Is there any risk spillover	Đồng tác giả	Pacific-Basin Finance Journal	2019
96	Testing for the Grangercausality between returns in the U.S. and GIPSI stock markets	Đồng tác giả	Physica A	2019
97	Dynamic volatility spillovers and connectedness between global, regional, and GIPSI stock markets	Đồng tác giả	Finance Research Letters	2018
98	Efficiency, multifractality, and the longmemory property of the Bitcoin market: A comparative analysis with stock, currency, and gold markets	Đồng tác giả	Finance Research Letters	2018
99	Is Bitcoin a hedge, a safe haven or a diversifier for oil price movements? A comparison with gold	Đồng tác giả	Energy Economics	2018
100	Modelling multifractality and efficiency of GCC stock markets using the MF-DFA approach: A comparative analysis of global, regional and Islamic markets	Đồng tác giả	Physica A	2018
101	Analyzing time-frequency comovements across gold and oil prices with BRICS stock market comovements: A VaR base on wavelet approach	Đồng tác giả	International Review of Economics & Finance	2018
102	Distribution specific dependence and causality between industry-level U.S. credit and stock markets	Đồng tác giả	Journal of International Financial Markets Institutions & Money	2018
103	Extreme dependence and risk spillovers between oil and Islamic stock markets	Đồng tác giả	Emerging Markets Review	2018
104	Modeling cross-correlations and efficiency of Islamic and conventional banks from Saudi Arabia: Evidence from MF-DFA and MF-DXA approaches	Đồng tác giả	Physica A	2018
105	Asymmetric impacts of public and private investments on the non-oil GDP of Saudi Arabia	Đồng tác giả	International Economics	2018
106	Modelling systemic risk and dependence structure between oil and stock markets using variational mode decomposition-based copula method	Đồng tác giả	Journal of Banking & Finance	2017

107	Diversification potential of BRIC and South Asian frontier stock markets for developed markets investors: A wavelet Value-at-risk (VaR) approach	Đồng tác giả	Emerging Markets Review	2017
108	Dynamic risk spillovers between gold, oil prices and conventional, sustainability and Islamic equity aggregates and sectors with portfolio implications	Đồng tác giả	Energy Economics	2017
109	Oil and foreign exchange market tail dependence and risk spillovers for MENA, emerging and developed countries: VMD decomposition based copulas	Đồng tác giả	Energy Economics	2017
110	Time-varying volatility spillovers between stock and precious metal markets with portfolio implications	Đồng tác giả	Resources Policy	2017
111	The dependence structure across oil, wheat, and corn: A wavelet-based copulas approach implied volatility indices	Đồng tác giả	Energy Economics	2017
112	Dynamic linkages between developed and BRICS stock markets: portfolio risk analysis	Đồng tác giả	Finance Research Letters	2017
113	Analyzing dynamic linkages and hedging strategies between Islamic and conventional sector equity indexes	Đồng tác giả	Applied Economics	2017
114	Impact of Macroeconomic factors and country risk ratings on GCC stock markets: Evidence from a dynamic panel threshold model with regime-switching	Đồng tác giả	Applied Economics	2017
115	Risk spillovers and portfolio management between developed and BRICS stock markets	Đồng tác giả	The North American Journal of Economics & Finance	2017
116	Global financial crisis and weak-form efficiency of Islamic sectoral stock markets: An MF-DFA analysis	Đồng tác giả	Physica A	2017
117	Examining the efficiency and interdependence of U.S. credit and stock markets through MF-DFA and MF-DXA approaches	Đồng tác giả	Physica A	2017
118	Interdependence and contagion among industry-level U.S credit markets: An application of Wavelet and VMD based Copula approaches	Đồng tác giả	Physica A	2017
119	New evidence on hedges and safe havens for Gulf Stock markets using the wavelet-based quantile	Đồng tác giả	Emerging Markets Review	2016

120	Dynamic Global linkages of the BRICS stock markets under external crisis shocks: Implications for portfolio risk forecasting	Đồng tác giả	The World Economy	2016
121	Global financial crisis and spillover effects among the U.S. and BRICS stock markets	Đồng tác giả	International Review of Economics and Finance	2016
122	Asymmetric linkages between BRICS stock returns and country risk ratings: Evidence from dynamic panel threshold models	Đồng tác giả	Review of International Economics	2016
123	Precious metals, cereal, oil and stock market linkages and portfolio risk management: Evidence from Saudi Arabia	Đồng tác giả	Economic Modelling	2015
124	Are Sharia compliant stocks, gold and U.S. Treasury hedge and/or safe havens for the oil-based GCC markets?	Đồng tác giả	Emerging Markets Review	2015
125	Structural breaks, dynamic correlations, asymmetric volatility transmission, and hedging strategies for petroleum prices and USD exchange rate	Đồng tác giả	Energy Economics	2015
126	Do global factors impact BRICS stock markets? A quantile regression approach	Đồng tác giả	Emerging Markets Review	2014
127	Dynamic dependence of the global Islamic equity index with global conventional equity market indices and risk factors	Đồng tác giả	Pacific-Basin Finance Journal	2014
128	Structural breaks and the time-varying levels of weak-form efficiency in crude oil markets: evidence from the Hurst exponent and Shannon entropy methods	Đồng tác giả	International Economics	2014
129	Dynamic spillovers among major energy and cereal commodity prices	Đồng tác giả	Energy Economics	2014
130	How do OPEC news and structural breaks impact returns and volatility in crude oil markets? Further evidence from a long memory process	Đồng tác giả	Energy Economics	2014
131	Structural breaks and long memory in modeling and forecasting the volatility of foreign exchange markets of oil exporters: the importance of scheduled and unscheduled news announcements	Đồng tác giả	International Review of Economics and Finance	2014
132	Correlations and volatility spillovers across commodity and stock markets: Linking Energies, Food, and Gold	Đồng tác giả	Economic Modelling	2013

133	Crude-oil market efficiency: an empirical investigation via the Shannon entropy	Đồng tác giả	International Economics	2012
134	Further evidence on the timevarying efficiency of crude oil markets	Đồng tác giả	Energy Study Review	2012
135	Board effectiveness, conglomerate diversification, and firm performance: the Tunisian case	Đồng tác giả	International Journal of Management Science and Engineering Management	2012
136	Ranking Efficiency for twenty-six Emerging Stock Markets and Financial Crisis: Evidence from the Shannon Entropy Approach	Đồng tác giả	International Journal of Management Science and Engineering Management	2012
137	More on corporate diversification, firm size and value creation	Đồng tác giả	Economics Bulletin	2008

10. Các đề tài/đề án, dự án, nhiệm vụ NCKH đã chủ trì hoặc tham gia

Tên đề tài/đề án, dự án, nhiệm vụ khác	Thời gian *(bắt đầu - kết thúc)*	Thuộc Chương trình *(nếu có)*	Tình trạng đề tài *(đã nghiệm thu.*

Thành phố Hồ Chí Minh, ngày 02 tháng 02 năm 2026

TỔ CHỨC – NƠI LÀM VIỆC CỦA CÁ NHÂN

VIỆN NGHIÊN CỨU KINH DOANH

GS.TS.Võ Xuân Vinh

CÁ NHÂN KÊ KHAI

(Họ, tên và chữ ký)

Walid Mensi