Tunde Odusami, Ph.D.
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Accounting, Economics and Finance
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Academic Background

Ph.D. Univ. of New Orleans, New Orleans, Louisiana, Financial Economics, 2007.

M.B.A. University of New Orleans, New Orleans, Management Information Systems, 2002.

Professional Memberships

CFA Institute, 2012

WORK EXPERIENCE

Consulting Experience

2018: CFA Institute, Academic Programs

2016: Bancrest Global Advisors, Economic Model for Deep Offshore Oil Field Development

2013: Bancrest Global Advisors (Principal Consultant), Economic Model Consulting

2008: SEI, Investment Series Project

TEACHING

Courses Taught

Courses from the Teaching Schedule: ???, BUS. VALUATION, CAPITAL BUDGETING, ELEM STAT ANL, Entrepreneurial Finance, FINANCIAL MGT, FINANCIAL MGT, Finance, Financial Analysis, Financial Fundamentals, Financial Institutions and Markets, Financial Planning in the Information Age, INTL FINANCIAL MGT, INVEST IN MUTUAL FUNDS, INVESTMENTS, Investments, PORT THEORY & MGT, STAT II, Strategic Financial Management

Teaching Activities

Student Assign-Independent Studies

2011 - 1 student.

INTELLECTUAL CONTRIBUTIONS

Category	BDS	AIS	TLS	Total
Articles in Refereed Journals	5			5
Articles-in-Progress (All)	4			4
Publications of Non-refereed or Invited Papers	3			3
Presentations of Refereed Papers	10			10

Refereed Articles

<u>Basic or Discovery Scholarship</u>

Mansur, I., & Cochran, S. J. (in press, 2019). Long Memory and Asymmetry in Commodity Returns and Risk: The Role of Term Spread. *Financial Mathematics, Volatility and Covariance Modelling*.

Mansur, I., & Cochran, S. J. (in press, 2019). The Determinants of Conditional Skewness in REIT Returns. *Journal of Real Estate Portfolio Management*.

Cochran, S., Mansur, I., & Odusami, B. (2015). Conditional Higher-Order Moments in Precious Metal Returns. *Quantitative Finance, 16 (1)*, 151-161.

Cochran, S. J., Mansur, I., & Odusami, B. O. (2012). Volatility Persistence in Metal Returns: A FIGARCH Approach. *Journal of Economics and Business, 64 (4)*, 287-305.

Elyasiani, E., Mansur, I., & Odusami, B. O. (2012). Sectoral Stock Return Sensitivity to Oil Price Changes: A Double Threshold FIGARCH Model. *Quantitative Finance, 13 (4)*, 593-612.

Mansur, I., Nasseh, A., & Odusami, B. (2011). The Relationship of Money Market Mutual Fund Maturity and Interest Rates. *Journal of Financial Services Professionals, 65 (4)*, 58-66.

Odusami, B. O. (2008). Crude Oil Shocks and Stock Market Return. *Applied Financial Economics, 19 (4)*, 291-303.

Invited Articles/Reviews

Odusami, T., Cochran, S., & Mansur, I. (2015). Equity Market Implied Volatility and Energy Prices: A Threshold GARCH Approach. *Energy Economics, 50*, 264-272.

Elyasiani, E., & Mansur, I. (2011). Oil Price Shocks and Industry Returns. *Energy Economics, 33 (5)*, 966-974.

Odusami, B. O. (2009). To Consume or Not: How Oil Prices Affect the Consumption Choices of U.S Households. *Energy Economics, 32 (4)*, 857-867.

Presentations of Refereed Papers

<u>International</u>

Odusami, T. (2016). *Conditional Tail Risk in REIT Returns.* Academy of Business Research International, New Orleans, Louisiana.

Odusami, T. (2012). *How Much Value is at Event Risk in the Energy Futures Market?* Academy of Business Research International, New Orleans, Louisiana.

Elyasiani, E., Mansur, I., & Odusami, B. (2009). *Sectoral Stock Return Sensitivity to Oil Prices: A Double Threshold FIGARCH Model.* " Annual International Conference On Business: Accounting Finance Management Marketing, Athens, Greece.

<u>National</u>

Odusami, T. (2007, October). *Jumps and Co-movement of Equity and Bond Returns.* Financial Management Association meeting, Orlando, Florida.

Odusami, T. (2007, October). *Jumps and Asymmetric Volatility in Short-Term Interest Rate.* Financial Management Association meeting, Orlando, Florida.

Odusami, T. (2006, November). *Oil Shocks and Stock Market Uncertainty.* South Eastern Economic Association Conference, Charleston, South Carolina.

Odusami, T. (2006, February). *Effects of Macroeconomic Policies on a Developing Economy.* Academy of Finance and Economics Annual Meeting, Houston, Texas.

Odusami, T. (2006, February). *Estimating Interest Rate Volatility Using Generalized Autoregressive Conditional Heteroscedasticity Model.* Academy of Finance and Economics Annual Meeting, Houston, Texas.

State

Odusami, T. (2018). *Conditional Tail Risks In REITs Return.* Pennsylvania Economic Association Conference, USA, Pennsylvania.

Cochran, S., Mansur, I., & Odusami, B. (2011). *Threshold Effects of the Term Premium in Metal Returns and Return Volatilities: A Double Threshold-FIGARCH Approach.* Villanova University, Radnor Township, Pennsylvania.

Grants

Research

2011 [Year 1 of 2]: Odusami, T. Summer Research Grant.

2010: Odusami, T. Provost Grant.

Teaching

2009: Odusami, T. Performance and Lecture Series Mini Grant, Principal Investigator, Associate Dean for Student Programs.

Papers Under Review

Cochran, S., Mansur, I., & Odusami, T. (2017). "Long Memory and Asymmetry in Commodity Returns and Risk: The Role of Term Spread.," Initial submission.

Working Papers

Odusami, T., Mansur, I., & Cochran, S. (2018). "The Determinants of Conditional Skewness in REITs Returns," targeted for Journal of Real Estate Portfolio Management.

Cochran, S., Mansur, I., & Odusami, T. (2017). "Long Memory and Asymmetry in Commodity Returns and Risk: The Role of Term Spread."

Odusami, T. (2017). "Conditional Tail Risk in REIT Returns."

SERVICE

Service to the Institution

College Assignments

Chair:

2015-2016: Assessment and Assurance of Learning Committee

Member:

2016-2017: School of Business Administration Academic Council

2016-2017: Promotion, Tenure and Retention Committee

2016-2017: Assessment and AOL Committee

2015-2016: Faculty Qualifications

2015-2016: Academic Council

University Assignments

Faculty Advisor:

2015-2016 – 2016-2017: Money Club and Student Managed Investment Fund

Member:

2016-2017 – 2017-2018: Budget Planning and Assessment

2015-2016 – 2016-2017: Student Learning Assessment Committee

Service to the Profession

Board Member: Advisory Board

2016: CFA Institute (International). CFA Institute Education Advisory Board (Practice Analysis Working Body)

Reviewer - Article / Manuscript

2016 – 2017: Journal of Economics and Business (International).

Other Professional Service Activities

2016: CFA Institute (International). CFA Institute Standard Setting Workshop

2016: CFA Institute (International). CFA Institute Level I Standard Setting Workshop

Professional Development

Research-Related Conference/Seminar

2011: Villanova University, Radnor, Pennsylvania.