

Sajjadur Rahman, Ph.D.
College of Business
Texas A&M University – San Antonio
One University Way, San Antonio, TX 78224.
Tel: 210-784-2339
E-mail: msrahman@tamusa.tamusa.edu

❖ **EDUCATION**

Ph.D.	Economics	University of Calgary	May 2010
M. A.	Economics	McMaster University	May 2002
Gr Diploma.	Business	McMaster University	May 2001
B Sc.	Economics	JNU, Bangladesh.	December 1994

❖ **TEACHING EXPERIENCE**

Professor, Texas A&M University – San Antonio 2023-.
Associate Professor, Texas A&M University – San Antonio 2016-2023.
Assistant Professor, Texas A&M University – San Antonio 2012-2016.
Assistant Professor, University of Saskatchewan, 2009-2012.
Instructor, University of Calgary, 2009 (spring and summer).
Lecturer, Bangladesh Institute of Bank Management (BIBM), 1999-2000.

❖ **RELEVANT PROFESSIONAL EXPERIENCE**

➤ RESEARCH EXPERIENCE

- Research Assistant to Dr. Serletis (Fall, 2006): Worked on the Canadian edition of the book, *Macroeconomics: A Modern Approach*, by Robert J. Barro and Apostolos Serletis (published by Nelson).
- Research Associate (1999-2000) for the project, *Topics of Finance and Banking in Bangladesh*, at BIBM, Dhaka, Bangladesh.
- Editorial Associate (1999-2000) for the book, *Banking in Bangladesh: A Collection of Research Articles*, published by the BIBM, Dhaka, Bangladesh.

➤ RESEARCH GRANTS

- President's SSHRC Fund (2011-2012), University of Saskatchewan, for the project "Volatility and Asymmetry in Macroeconomics." \$7,000.
- Research Council Grant (2018-2019), Texas A and M-San Antonio, for the project "Oil Price Volatility and the U.S. Stock Market." \$3500.
- Research Council Grant (2020-2021), Texas A and M-San Antonio, for the project "Monetary Policy and the Stock Market" \$10,000.
- Co-PI of the proposed project submitted to the NSF (2020-2021), "MRI: Acquisition of a High-Performance Computing System." 553, 504 (Not Funded)
- Research Council Grant (2022-2023), Texas A and M-San Antonio, for the project "The Effects of the Conventional and Unconventional Monetary Policy on the Stock Market." \$10,000.

➤ MA STUDENTS SUPERVISED (AS A COMMITTEE MEMBER AT THE UNIVERSITY OF SASKATCHEWAN)

- Liu, Yang. "The Relationship between Health and Income Inequality: Evidence from Saskatoon Kindergarten Students." Project, Fall 2010.
- Maynes, Matthew. "Stochastic Programming with Recourse: A Commodity Storage Problem." Project, Spring 2011.

➤ CONFERENCES/PRESENTATIONS

- "The Effects of Exchange Rate Uncertainty on Exports": Canadian Economic Association meetings, Montreal (spring, 2006); Department of Economics Workshop, University of Calgary (winter, 2007).
- "The Asymmetric Effects of Oil Price Shocks": Canadian Economic Association meetings, Vancouver (Spring, 2008); Department of Economics Workshop, University of Calgary (Winter, 2008); Canadian Energy Research Institute (CERI), Calgary, Canada (January, 2009); Department of Economics and

Finance, Montclair State University, NJ, USA (March, 2009); Department of Economics, University of Saskatchewan, Saskatoon, Canada (October, 2009); Department of Agricultural Economics, University of Saskatchewan, Saskatoon, Canada (February, 2010); Department of Policy Studies, Mount Royal University, Calgary, Canada (April, 2010); Department of Economics, University of New Brunswick, Saint John, Canada (May, 2010); Department of Economics, City University London, London, UK (March, 2011); Department of Economics and Finance, The Hong Kong Polytechnic University, Hong Kong (December, 2011); Department of Economics, Franklin and Marshall College, PA, USA (February, 2012); College of Business, Texas A and M-San Antonio, TX, USA (November, 2012).

- “The Asymmetric Effects of Oil Price and Monetary Policy Shocks: A Nonlinear VAR Approach”: Department of Economics, University of Saskatchewan, Saskatoon, Canada (October, 2010); College of Business, Texas A and M-San Antonio, TX, USA (September, 2013)
- “The Lucas Hypothesis on Monetary Shocks: Evidence from a GARCH-in-mean Model.” Western Economics Association Conference, Seattle (Summer, 2013).
- “Another Perspective on Gasoline Price Responses to Crude Oil Price Changes.” Southern Economics Association Conference, Atlanta (Fall, 2014); College of Business, A and M-SA (Spring, 2015); Scholarly Snapshot, A and M-SA (Fall, 2015).
- "Oil Price Volatility and the U.S. Stock Market." Southern Economics Association Conference, Washington D.C. (Fall, 2016), Tampa (Fall, 2017); Canadian Economic Association Conference, Banff (Summer, 2019).
- "Quantitative Easing and the Stock Market." College of Business, A and M-SA, San Antonio (Fall, 2019).
- “The Effects of the Fed’s Conventional and Unconventional Monetary Policy on the Stock Market”: Society of Economic Measurement Conference, Calgary (Summer, 2022), College of Business, A and M-SA, (Fall, 2021).
- “The Cross-Country Effects of US Uncertainty Shocks”: Society of Economic Measurement Conference, Calgary (Summer, 2023), College of Business, A and M-SA (Fall, 2022).

➤ ADMINISTRATIVE WORKS (AT TEXAS A AND M-SAN ANTONIO)

- Member of the MBA External Review Committee, 2013.
- Member of the Organizing Committee –Southwest Teaching and Learning Conference, 2013 and 2014.
- Member of the Finance Faculty Search Committee, 2013-2014.
- Senator, A&M-SA Faculty Senate, 2014-2016.
- Member of the Faculty Development and Research Committee, 2014-2016.
- Member of the Dean’s List Committee, 2014-2016.
- Member of the Research Committee at the College of Business
- Developed the course rationales and syllabi for Econ 2301 and 2302 for downward expansion projected in 2016.
- Member of the Tenure, Promotion, and Annual Evaluation Committee, 2015-2016, 2018-2019, 2020-2022
- Member of the Award Review Committee, 2016
- Member of the Management Faculty Search Committee, 2016-2017
- Member of the Faculty Qualification Committee, 2015-2019
- Member of the Faculty Transition Committee, 2015-2016
- Member of the Economics Faculty Search Committee, 2017
- Member of the Institutional Review Board, 2017-2019
- Member of the AACSB Committee, 2017-2019
- Member of the Academic Dishonesty Panel, 2017-2018
- Member of the search committee for the Executive Director of the Library, 2018-2019
- Member of the Search Committee for Coordinator for Assessment and Coordination (2019)
- Member of the COB Dean Search Committee (2019)
- Member of the Provost Search Committee (2021-2022)
- Member of the Institutional Animal Care and Use committee (2019-2020)
- Member of the COB Strategic Planning Committee (2020-2021)
- Participated in Faculty Mentoring Program (2019-2021)
- Member of the University Research Commission (2021-2022)
- Chair of the Research Taskforce (2020-)
- Chair of the Tenure, Promotion, and Annual Evaluation Committee, 2021-2022

- ADMINISTRATIVE WORKS (AT THE UNIVERSITY OF SASKATCHEWAN)
 - Department of Economics Seminar Committee member (2010-2012), Department of Economics Awards Committee member (2009-2010)
- OTHER INFORMATION
 - Referee: Journal of Money, Credit and Banking, Macroeconomic Dynamics, Canadian Journal of Economics, Journal of Macroeconomics, Energy Economics, Economic Modelling, Journal of Empirical Finance, Southern Economic Journal, Journal of Economic Studies, Energy Journal, Empirical Economics

❖ PUBLICATIONS

- “Unconventional Monetary Policy and the Stock Market.” Journal of Economics and Finance (forthcoming).
- Rahman Sajjadur. “The Asymmetric Effects of Oil Price Shocks on the U.S. Stock Market.” Energy Economics 105 (2022): 105694.
- Liu, Jinan, Rahman Sajjadur, and Serletis Apostolos. “Cryptocurrency Shocks.” The Manchester School 89 (2021): 190-202.
- Rahman, Sajjadur. “Oil Price Volatility and the U.S. Market.” Empirical Economics 61 (2021): 1461-1489.
- Rahman, Sajjadur and Serletis, Apostolos. "Oil Prices and the Stock Markets: Evidence from High Frequency Data." The Energy Journal 40 (2019): 101-129.
- Rahman, Sajjadur. “The Lucas Hypothesis on Monetary Shocks: Evidence from a GARCH-in-mean Model.” Empirical Economics 54 (2018): 1411-1450.
- Rahman, Sajjadur. "Another Perspective on Gasoline Price Responses to Crude Oil Price Changes." Energy Economics 55 (2016): 10-18.
- Serletis, Apostolos and Rahman, Sajjadur. “On the Output Effects of Monetary Variability.” Open Economies Review 26 (2015): 225-236.
- Serletis, Apostolos and Rahman, Sajjadur. “The Case for Divisa Money Targeting.” Macroeconomic Dynamics 17 (2013): 1638-1658.
- Rahman, Sajjadur and Serletis, Apostolos. “Oil Price Uncertainty and the Canadian Economy: Evidence from a VARMA, GARCH-in-Mean, Asymmetric BEKK Model.” Energy Economics 34 (2012): 603-610.
- Rahman, Sajjadur and Serletis, Apostolos. “The Asymmetric Effects of Oil Price Shocks.” Macroeconomic Dynamics 15 (2011): 437-471.
- Rahman, Sajjadur and Serletis, Apostolos. “The Asymmetric Effects of Oil Price and Monetary Policy Shocks: A Nonlinear VAR approach.” Energy Economics 3 (2010): 1460-1466.
- Rahman, Sajjadur and Serletis, Apostolos. “The Effects of Exchange Rate Uncertainty on Exports.” Journal of Macroeconomics 31 (2009): 500-507.
- Serletis, Apostolos and Rahman, Sajjadur. “The Output Effects of Money Growth Uncertainty: Evidence from a Multivariate GARCH-in-Mean VAR.” Open Economies Review 20 (2009): 607-630.
- Rahman, Sajjadur and Serletis, Apostolos. “The Effects of Inflation Uncertainty: Some International Evidence.” Journal of Economic Studies 36 (2009): 541-550.

❖ WORKING PAPERS

- “The Effects of the Fed’s Conventional and Unconventional Monetary Policy on the Stock Market.”
- “The Cross-Country Effects of US Uncertainty Shocks.”