

CURRICULUM VITAE

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JHJ 325

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Current Status

Professor of Finance [Tenured]

Areas of Specialization

Teaching: Investment, International Finance, Corporate Finance, Real Estate, Options and Futures, & Financial Institutions.

Research: Financial and Derivative Securities Valuation, International CAPM Models, Random Walk Hypotheses, Cointegration Analysis, ARCH/GARCH Modeling, Market Anomalies.

Education

2002 **Certified Cash Manager (CCM[®])**
Association for Finance Professionals
Bethesda, MD.

1992 **Ph.D. (Business Administration-Finance)**
University of Mississippi
University, MS.

Dissertation Topic:

"Residential Mortgage Valuation: A Contingent Claims Approach with Empirical Investigations about Prepayment, Default Risk, and Equity Specification", 1992.

1985 **Post Graduate Diploma**
Major: Operations Research
Operational Research Society of India
Calcutta, India.

1984 **Master of Science**
Major: Economics
The University of Calcutta
Calcutta, India.

Thesis Topic:

"Efficiency Comparison of Government and Corporate Sectors: A Socioeconomic Approach", 1984.

1982 **Bachelor of Science (Honors)**
Major: Economics
The University of Calcutta
Calcutta, India.

Post-Doctoral Training/Workshops

- ***Virtual Instructor Certification Program***, Organized by the Center for Distance Learning Research, Texas A&M University, College Station, TX, March 5 - April 4, 2002.
- ***Economics and Finance Teacher Training Program***, Organized by the Academy of Economics and Finance (AEF), Biloxi, MS, February 17, 2001.
- ***Online Course Development Training Program***, Organized by the Continuing Education Center, Fayetteville State University, Fayetteville, NC, June 26-30, 2000.
- ***Economics and Finance Teacher Training Program***, Organized by the Academy of Economics and Finance (AEF), Nashville, TN, February 12, 2000.
- ***Economics and Finance Teacher Training Program***, Organized by the Academy of Economics and Finance (AEF), Little Rock, AR, February 13, 1999.
- ***Economics and Finance Teacher Training Program***, Organized by the Academy of Economics and Finance (AEF), Montgomery, AL, February 14, 1998.

- ***Economics and Finance Teacher Training Program***, Organized by the Academy of Economics and Finance (AEF), Lafayette, LA, February 15, 1997.
- ***International Finance Seminar, Faculty Development in International Business***, Organized by the Robert Wang Center for International Business, Center for International Business Education and Research (CIBER), The University of Memphis, Memphis, TN, June 21-24, 1996.
- ***Pedagogy Conference on International Business***, Organized by the Center for International Business Education and Research (CIBER), Indiana University, Bloomington, IN, June 9-12, 1996.

Academic & Professional Experience

2001
to
Present

Professor of Finance [Tenured Appointment]
Department of Accounting and Finance
Jesse H. Jones School of Business
Texas Southern University, Houston, TX.

Job Description:

Teaching graduate and undergraduate finance courses. Developing web-based finance courses for 100 percent Online delivery. Participated in the School of Business strategy planning sessions and activities toward AACSB Accreditation (Accredited by AACSB in Fall 2001). Chairing School of Business Graduate Studies Committee. Member of the School of Business Executive Committee for AACSB re-accreditation.

Current Course Teaching:

Basic Business Finance, Corporate Financial Management, Management of Financial Institutions, and Financial & Economic Analysis (MBA).

Web-based Course Teaching:

Basic Business Finance.

2002
to
Present

Full Member of Graduate Faculty
The Graduate School
Texas Southern University, Houston, TX.

2001
to
Present

Faculty Co-Advisor
Financial Management Association (FMA) Student Chapter
Texas Southern University, Houston, TX.

2003 **Guest Editor, Managerial Finance**
Special Issue on '*Emerging Equity Markets*'
Volume 29, Number 4, MCB University Press, UK.

1999 **Associate Professor of Finance &**
to **SBE Faculty Liaison, Weekend & Evening College [Tenured, 1999]**
2001 Department of Managerial Economics of Finance
School of Business and Economics
Fayetteville State University, Fayetteville, NC.

Job Description:

Developed various web-based graduate and undergraduate finance courses for 100 percent Online delivery. Coordinated SBE course scheduling and offering through the Weekend & Evening College in the university. Participated in SBE strategy planning sessions toward AACSB accreditation.

Web-based Course Teaching:

Commercial Bank Management, Financial Markets, Money, Banking & Financial Institutions, Real Estate.

Graduate Course Teaching:

Advanced Financial Management, Finance I & II, Financial Institutions, International Finance, Investment Analysis, Options & Futures, and Seminar in Finance.

Undergraduate Course Teaching:

Principles of Finance, Financial Management, Investments, Seminar in Banking and Finance, Real Estate, Commercial Bank Management, Financial Markets, and Money, Banking & Financial Institutions.

[1996-2001 Average Graduate & Undergraduate Teaching Evaluation: 4.53/5.00].

2000 **Member, Board of Directors (Elected)**
to Academy of Economics and Finance
Present Hattiesburg, MS.

1999 **Member, Board of Editors &**
to **Area Editor, Investments and Financial Markets**
Present Journal of Finance Case Research, Hampton, VA.

1998 **Associate MBA Faculty**
to Pfeiffer University
2001 Misenheimer, NC.

MBA Course Teaching: Managerial Finance

1997 **Full Member of Graduate Faculty**
to Graduate School
2001 Fayetteville State University, Fayetteville, NC.

1996 **Faculty Advisor**
to Economics and Finance Club
2001 Fayetteville State University, Fayetteville, NC.

1996 **Assistant Professor of Finance**
to Department of Managerial Economics of Finance
1999 School of Business and Economics
Fayetteville State University, Fayetteville, NC.

Job Description:

Student Advisement. Established a ***B.S. Degree Program in Banking and Finance***, Department of Managerial Economics and Finance (Formally Approved by The Board of Governors, The University of North Carolina System, 1999). Worked on to Establish a ***Real Estate Center***, School of Business and Economics, (Recipient of a Federal Government Title III Grant, FSU, 1999).

1992 **Assistant Professor of Finance &**
to **Coordinator, Area of Finance and Economics**
1996 Division of Business and Management
LeMoyne Owen College, Memphis, TN.

Job Description:

Student advisement. Developed a Finance concentration under the Business Curriculum. Established a ***Real Estate Institute*** within the Division to prepare students for the State Licensing Exam.

Courses Taught:

Corporate Finance, Investments, Portfolio Management, Principles of Real Estate, Financial Institutions, Microeconomics, Macroeconomics, Managerial Economics, Business Statistics, & Advanced Business Statistics. [Received excellent teaching evaluations].

1990 **Statistical Consultant**
to User Services
1992 Office of Computing and Information Systems
The University of Mississippi, University, MS.

Job Description:

Consulting services to faculty and students, Contributed periodic articles in Technical Bulletins, Presented seminars on various statistical packages (SAS, SPSSX, MINITAB etc.).

1987 **Teaching and Research Assistant**
to Department of Economics and Finance
1990 The University of Mississippi, University, MS.

Teaching and Research Experience:

Taught Business Finance, Investments, Principles of Economics, and Business Statistics. Wide range research involvements in Finance (both theoretical and empirical).

1985 **Research Fellow**
to The University of Calcutta
1986 Calcutta, India.

Scholarly Engagements

Journal Publications

- Ayadi, O. F., **A. Chatterjee**, and A. O. Ademiluyi, "Geographical Differences in Poverty and Quality-of-Life Ratings", *Journal of Economics and Economic Education Research*, (2003) Forthcoming.
- **Chatterjee, A.**, O. F. Ayadi, and B. Maniam, "Asian Financial Crisis: Pre- and Post-crisis Analysis of Asian Equity Markets " *Managerial Finance*, Vol. 29, No. 4 (2003), pp. 62-86.
- **Chatterjee, A.**, O. F. Ayadi, and B. Maniam, "The Applications of the Fibonacci Sequence and Elliott Wave Theory in Predicting the Security Price Movements: A Survey " *Journal of Commercial Banking and Finance*, Vol. 1 (2002), pp. 65-76. [Received '**Research Paper Award**' by Academy of Commercial Banking and Finance, 2001].
- Maniam, B., H. Leavell, and **A. Chatterjee**, "Is It Time for a Common NAFTA Currency? ", *Journal of Economics and Economic Education Research*, Vol. 2, No. 2 (2001), pp. 97-105. [Received '**Distinguished Research Paper Award**' by Academy of Economics and Economic Education, 2001].
- Maniam, B., **A. Chatterjee**, and S. S. Mehta, "Benefits of International Diversification Revisited: An Empirical Investigation ", *The National Finance Journal*, Vol. 1, No. 1 (2000), pp. 5-13.
- Ayadi, O. F., **A. Chatterjee**, and C. P. Obi, "A Vector Autoregressive Analysis of An Oil-Dependent Emerging Economy ", *OPEC Review*, Vol. 24, No. 4 (2000), pp. 329-350.

- **Chatterjee, A.**, and A. Mitra, "Rate of Return of Stock Index and the NAFTA Process: An Analysis of North American and ASEAN Financial Markets ", *Managerial Finance*, Vol. 26, No. 12 (2000), pp. 1-12.
- **Chatterjee, A.**, O. F. Ayadi, and B. E. Boone, "Artificial Neural Network and the Financial Markets: A Survey ", *Managerial Finance*, Vol. 26, No. 12 (2000), pp. 32-45.
- **Chatterjee, A.**, O. F. Ayadi, and L. P. Blenman, "Return Seasonalities in the Emerging Stock Markets: A Case of Selected Eurasian Countries ", *Journal of Global Business*, Vol. 11, No. 21 (2000), pp. 5-14.
- Ayadi, O. F., **A. Chatterjee**, and E. O. Omolehinwa, "How Dominant Is the Energy Sector in a Mono Product Emerging Economy?", *The Journal of Current Research in Global Business*, Vol. 2, No. 3 (2000), pp. 24-31.
- Ayadi, O. F., **A. Chatterjee**, and L. P. Blenman, "Is the U.S. Secondary Market Segmented from Other Financial Markets? ", *Global Business and Finance Review*, Vol. 5, No. 1 (2000), pp. 73-80.
- **Chatterjee, A.**, and O. F. Ayadi, "Diversifying Investment in the ASEAN Stock Markets ", *Academy of Accounting and Financial Studies Journal*, Vol. 3, No. 2 (1999), pp. 59-67.
- Maniam, B., **A. Chatterjee**, and S. S. Mehta, "International Diversification: Cases of Selected Latin American Countries ", *Journal of Accounting and Finance Research*, Vol. 7, No. 3 (1999), pp. 90-99.
- **Chatterjee, A.**, O. F. Ayadi, and U. B. Dufrene, "International Portfolio Diversification in the African Emerging Equity Markets: A Cointegration Analysis ", *Journal of Emerging Markets*, Vol. 3, No. 2 (1998), pp. 49-60.
- Ayadi, O. F., U. B. Dufrene and **A. Chatterjee**, "The Investment Implications of the Korean Financial Market Reform ", *International Review of Financial Analysis*, Vol. 7, No. 1 (1998), pp. 83-93.
- Maniam, B., and **A. Chatterjee**, "The Determinants of U.S. Foreign Direct Investment in India: Implications and Policy Issues ", *Managerial Finance*, Vol. 24, No. 7 (1998), pp. 53-62.
- **Chatterjee, A.**, R. O. Edmister, and G. Hatfield, "An Empirical Investigation of Alternative Contingent Claims Models for Pricing Residential Mortgages", *Journal of Real Estate Finance and Economics*, Vol. 17, No. 2 (1998), pp. 139-162.
- **Chatterjee, A.**, and B. Maniam, "The Effect of the German Reunification Process on the Returns of U.S. Stocks ", *The International Journal of Finance*, Vol.10, No.1 (1998), pp. 984-1002.

- Ayadi, O. F., U. B. Dufrene and **A. Chatterjee**, "Stock Return Seasonalities in Low-Income African Emerging Markets" *Managerial Finance*, Vol.24, No.3 (1998), pp. 22-33. [Received 'Citation of Excellence' by ANBAR Electronic Intelligence, 1998].
- **Chatterjee, A.**, and B. Maniam, "The North American Free Trade Agreement and Its Impact on the Stock Markets of United States and Japan ", *The International Journal of Business Disciplines*, Vol.7, No.2, (Winter 1997), pp. 41-49.
- **Chatterjee, A.**, and B. Maniam, "Market Anomalies Revisited", *Journal of Applied Business Research*, Vol.13, No.4 (Fall 1997), pp. 47-56.
- Dobson, J., **A. Chatterjee**, and S. Jain, "A Study of the Relation Between Common Stock Returns, Market Value and Default Risk", *Journal of Economics and Finance*, Vol.14, No.2 (Fall 1990), pp. 135-142.

Chapters in Books

- Ayadi, F. S., A. Toluwase, O. F. Ayadi, and **A. Chatterjee**, "Debt Overhang and Trikle-Down Macroeconomic Stability in a Developing Economy", In A. Ogbuehi, editor, *Readings in African Business*, 2002, Forthcoming.
- **Chatterjee, A.**, and O. F. Ayadi, "Urbanization and Economic Growth in West Bengal", In R. Datta, editor, *Collection of Essays on Bengal Studies*, 1999, New Delhi, India: Allied Publishers, pp. 229-240.
- **Chatterjee, A.**, and O. F. Ayadi, "Career Opportunities in Banking and Finance", In M. McIver-Bell, editor, *Your FSU Experience: The Bridge Connecting Your Past and Your Future*, 2nd Edition, 1997, Needham Heights, MA: Simon & Schuster, pp. 241-244.
- Maniam, B., **A. Chatterjee**, and R. Madanraj, "Perspective of U.S. Investments in India Revisited", In V. K. Titus, editor, *Economic Liberalization: Its Impact on Indian Economy, Business, and Society*, 1997, Macomb, IL: Association of Indian Economic Studies, pp. 75-85.

Awards & Honors

- *Marquis Who's Who in America*, Since 58th Edition, 2004 (Forthcoming).
- *Marquis Who's Who in American Education*, Since 6th Edition, 2004 (Forthcoming).
- *Marquis Who's Who in Finance and Industry*, Since 33rd Edition, 2003.

- **Research Award**, Allied Academies Fall International Conference for Research Paper, “The Applications of the Fibonacci Sequence and Elliott Wave Theory in Predicting the Security Price Movements: A Survey.” 2001.
- **Distinguished Research Award**, Allied Academies Spring International Conference for Research Paper, “Is It Time for a Common NAFTA Currency?” 2001.
- **2000-2001 Teacher of the Year**, School of Business and Economics, Fayetteville State University.
- **2000-2001 Teacher of the Year**, Department of Managerial Economics and Finance, Fayetteville State University.
- **Marquis Who’s Who in the World**, Since 18th Edition, 2001.
- **Teaching Excellence Award**, Fayetteville State University, 1999.
- **Citation of Excellence**, ANBAR Electronic Intelligence for research paper, “Stock Return Seasonalities in Low-Income African Emerging Markets,” 1998.
- **Associate of International Federation of Operational Research Societies**, 1985-present.
- **All India Junior Research Fellowship**, University Grants Commission, Government of India, 1985.
- **All India National Scholarship of Merit**, Ministry of Education, Government of India, 1977.

Funded Grant Proposals

- Research Seed Grant Award, Texas Southern University, 2002-2003.
- Research Seed Grant Award (with O. F. Ayadi), Texas Southern University, 2001-2002.
- Teaching Enhancement Project Grant Award (with O. F. Ayadi), Fayetteville State University, 2000.
- Carolina Colloquy for University Teaching Grant Award (with K. M. Dubas and O. F. Ayadi), Western Carolina University, 1999.
- Faculty Development Research Grant Award, Fayetteville State University, 1996.

Working Papers

- Forecasting Stock Market Volatility in the East European Markets (with O. F. Ayadi).
- An International Capital Asset Pricing Model With Investment Barriers On Equity (with O. F. Ayadi and L. P. Blenman)
- Dynamic Linkages Between Stock Index Returns and Exchange Rates: A Case of Pacific-Basin Countries (with O. F. Ayadi).
- What Causes Institutions to Originate Nonconforming Loans? (with O. F. Ayadi).
- Residential Mortgage Valuation Model: A Contingent Claims Approach (with O. F. Ayadi and L. P. Blenman).
- Asian Financial Crisis and Contagion Effects on the Equity Markets: Some Further Evidence (with O. F. Ayadi and W. F. Boyle).

Current Research (Work in Progress)

- Tests for Stock Market Efficiency in the Presence of Economic Growth: A Case of Asian Economies (with O. F. Ayadi).
- Latin American Equity Markets and the Effect of NAFTA: A Simultaneous Equation Approach (with O. F. Ayadi).
- Cointegration in the Equity Spot and Futures Markets: An International Perspective (with O. F. Ayadi and W. F. Boyle).
- Electric Utilities: A Time Series and Cross Sectional Analysis (with O. F. Ayadi).
- Speculative Returns and Risk Premiums: Evidence From The Foreign Exchange Market (with L. P. Blenman and O. F. Ayadi).
- Exchange Rates, Expectations, Market Efficiency and Information Content: Evidence From Survey Data (with L. P. Blenman and O. F. Ayadi).

Student Manuals

- **Chatterjee, A., and O. F. Ayadi, *PRINCIPLES OF REAL ESTATE HANDBOOK*, 95 pages, 2000.**

- Ayadi, O. F., and **A. Chatterjee**, *PRINCIPLES OF FINANCE HANDBOOK*, 2nd Edition, 117 pages, 1999.
- Ayadi, O. F., and **A. Chatterjee**, *MBA FINANCE HANDBOOK*, 118 pages, 1999.

Ad-hoc Reviewer

- *Academy of Economics and Finance*
- *Journal of Business Strategies*
- *Journal of Real Estate Finance and Economics*
- *Journal of Economics and Finance*
- *Journal of Financial and Strategic Decisions*
- *The Journal of Business and Economic Studies*
- *Journal of Applied Business Research*
- *Managerial Finance*
- *Journal of Finance Case Research*
- *International Academy of African Business and Development*

Refereed Conference Proceedings and Presentations

- Ayadi, O. F., **A. Chatterjee**, "Long-Term Memory in Foreign Exchange Rates in An African Economy". In G. N. Muuka, editor, *Proceedings of the International Academy of African Business and Development* (International Conference), Vol. 4, 2003, (Forthcoming). [To be presented at the *International Academy of African Business and Development (IAABD) Annual Conference*, April 2003].
- **Chatterjee, A.**, O. F. Ayadi, and B. Maniam, "Asian Financial Crisis: Pre- and Post-crisis Analysis of Asian Equity Markets ". [Presented at the *Southwestern Finance Association (SWFA) Annual Conference*, March 2003].
- **Chatterjee, A.**, O. F. Ayadi, and B. Maniam, "Volatility Structure of the Equity Market: Case of East European Economies". [Presented at the *Academy of Economics and Finance (AEF) Annual Conference*, February 2003].
- Ayadi, O. F., and **A. Chatterjee**, "An Analysis of Intra-Regional Trade Flows in the Caribbean". [Presented at the *National Association of African American Studies (NAAAS) Annual Conference*, February 2003].
- Maniam, B., **A. Chatterjee**, and S. Lunce, "NAFTA Versus European Union: How Different Can They Really Be?", In Chang-T. Hsieh, editor, *Proceedings of the Southwest Decision Sciences Institute* (National Conference), 2003, pp. 115. [Presented at the *Southwest Decision Sciences Institute (SWDSI) Annual Conference*, March 2003].

- O. F. Ayadi, and **A. Chatterjee**, "The Role of Testing in Enhancing Student Performance". [Presented at the *Southwestern Business Administration (SWBA) Annual Teaching Conference*, October 2002].
- Ayadi, O. F., **A. Chatterjee**, A. Ademiluyi, and J. Aiyeku, "When is Debt Burden Really a Burden?" In G. N. Muuka, editor, *Proceedings of the International Academy of African Business and Development* (International Conference), Vol. 3, 2002, pp. 269-274. [Presented at the *International Academy of African Business and Development (IAABD) Annual Conference*, April 2002].
- Ayadi, O. F., and **A. Chatterjee**, "Enhancing Student Performance Through Made-to-Order Instructional Delivery Methods". [Presented at the *National Association of African American Studies (NAAAS) Annual Conference*, February 2002].
- **Chatterjee, A.**, and O. F. Ayadi, "Tests for Stock Market Efficiency: A Case of Latin American Countries". [Presented at the *Academy of Economics and Finance (AEF) Annual Conference*, February 2002].
- **Chatterjee, A.**, O. F. Ayadi, and K. M. Dubas, "Enhancing Teaching Effectiveness and Student Performance in Finance Courses: Evaluation of Relevant Factors". [Presented at the *Southwestern Business Administration (SWBA) Annual Teaching Conference*, October 2001].
- Ayadi, O. F., **A. Chatterjee**, and A. Ademiluyi, "The O-Ring Theory, Geographical Distribution of Misery and Corruption", In A. Ogbuehi, editor, *Proceedings of the International Academy of African Business and Development* (International Conference), Vol. 2, 2001, pp. 349-355. [Presented at the *International Academy of African Business and Development (IAABD) Annual Conference*, April 2001].
- Ayadi, F. S., A. Toluwase, O. F. Ayadi, and **A. Chatterjee**, "Debt Overhang and Trickle-Down Macroeconomic Stability in a Developing Economy", In A. Ogbuehi, editor, *Proceedings of the International Academy of African Business and Development* (International Conference), Vol. 2, 2001, pp. 200-205. [Presented at the *International Academy of African Business and Development (IAABD) Annual Conference*, April 2001].
- Maniam, B., H. Leavell, and **A. Chatterjee**, "Is It Time for a Common NAFTA Currency?", In Jo Ann and Jim Carland, editors, *Proceedings of the Academy for Studies in International Business* (International Conference), Vol. 1, No. 1, 2001, pp. 6. [Presented at the *Allied Academies International Conference*, April 2001].

- **Chatterjee, A.**, O. F. Ayadi, and K. M. Dubas, "Enhancing Teaching Effectiveness and Student Performance in Business Courses: An Exploratory Study " In W. Gissy, editor, *Academy of Economics and Finance Proceedings* (Annual Conference), Vol. 25, 2001, (Forthcoming). [Presented at the *Academy of Economics and Finance (AEF) Annual Conference*, February 2001].
- Ayadi, O. F., **A. Chatterjee**, and E. O. Omolehinwa, "How Dominant Is the Energy Sector in a Mono Product Emerging Economy?" [Presented at the *Association for Global Business (AGB) Annual Conference*, November 2000].
- **Chatterjee, A.**, and O. F. Ayadi, "Volatility Persistence and Market Anomalies in the Latin American Equity Markets ". [Presented at the *Southern Finance Association (SFA) Annual Conference*, November 2000].
- Ayadi, O. F., **A. Chatterjee**, and P. C. Obi, "A Vector Autoregressive Analysis of an Oil-Dependent Emerging Economy ". [Presented at the *Southern Finance Association (SFA) Annual Conference*, November 2000].
- Ayadi, O. F., **A. Chatterjee**, and P. C. Obi, "The Dynamic Linkages Between the Monetary and Energy Sectors of an Oil-Dependent Emerging Economy ", In A. Ogbuehi and S. Nwankwo, editors, *Proceedings of the International Academy of African Business and Development* (International Conference), Vol. 1, 2000, pp. 102-108. [Presented at the *International Academy of African Business and Development (IAABD) Annual Conference*, April 2000].
- Maniam, B., D. B. Kuffman, and **A. Chatterjee**, "NAFTA: Tariff Reduction, Country of Origin, and Economic Growth", In Jo Ann and Jim Carland, editors, *Proceedings of the Academy of Accounting and Financial Studies* (National Conference), Vol. 5, No. 1, 2000, pp. 60-65. [Presented at the *Academy of Accounting and Financial Studies (AAFS) National Conference*, April 2000].
- **Chatterjee, A.**, L. P. Blenman, and O. F. Ayadi, "An International Capital Asset Pricing Model With Investment Barriers On Equity". [Presented at the *Eastern Finance Association (EFA) Annual Conference*, April 2000].
- Maniam, B., **A. Chatterjee**, S. S. Mehta, and J. Jarratt, "Value Assessment of On-Line Brokers, Full-Service Brokers, and Direct Purchase Plans", In B. Maniam and S. S. Mehta, editors, *Southwest Decision Sciences Institute Theory and Applications Proceedings* (Annual Conference), 2000, pp. 119-121. [Presented at the *Southwest Decision Sciences Institute (SWDSI) Annual Conference*, March 2000].
- **Chatterjee, A.**, and O. F. Ayadi, "Predicting Security Price Movements: An Application of the Fibonacci Sequence ", In W. Gissy, editor, *Academy of Economics and Finance Proceedings* (Annual Conference), Vol. 24, 2000, pp. 337-342. [Presented at the *Academy of Economics and Finance (AEF) Annual Conference*, February 2000].

- **Chatterjee, A., O. F. Ayadi, and B. Maniam**, "The Financial Crisis in Russia: An Analysis of the Devaluation of the Russian Rouble and the Government Debt Default " In W. Gissy, editor, *Academy of Economics and Finance Proceedings* (Annual Conference), Vol. 24, 2000, pp. 268-274. [Presented at the *Academy of Economics and Finance (AEF) Annual Conference*, February 2000].
- Ayadi, O. F., **A. Chatterjee**, and L. P. Blenman, "Is the Secondary Mortgage Market Segmented from Other financial Markets? ", In R. D. Goddard, III, editor, *Association for Global Business Proceedings* (Annual Conference), Vol. 11, 1999, pp. 245-253. [Presented at the *Association for Global Business (AGB) Annual Conference*, November 1999].
- Dubas, K. M., and **A. Chatterjee**, "Optimal Course Scheduling of Various Degree Programs at a Regional University: A PERT/CPM Approach ", In R. D. Nale and R. N. Weldon, editors, *Proceedings of the Southeastern Chapter of The Institute for Operations Research and the Management Sciences* (Annual Conference), 1999, pp. 148-151. [Presented at the *Southeastern Chapter of The Institute for Operations Research and the Management Sciences (SE InfORMS) Annual Conference*, October 1999].
- **Chatterjee, A.**, and O. F. Ayadi, "Market Anomalies in the Pacific-Basin Equity Markets: An EGARCH-M Approach ", In R. D. Nale and R. N. Weldon, editors, *Proceedings of the Southeastern Chapter of The Institute for Operations Research and the Management Sciences* (Annual Conference), 1999, pp. 335-338. [Presented at the *Southeastern Chapter of The Institute for Operations Research and the Management Sciences (SE InfORMS) Annual Conference*, October 1999].
- **Chatterjee, A.**, and O. F. Ayadi, "Tests for Market Efficiency: A Case of Latin American Countries ", In R. D. Nale and R. N. Weldon, editors, *Proceedings of the Southeastern Chapter of The Institute for Operations Research and the Management Sciences* (Annual Conference), 1999, pp. 339-342. [Presented at the *Southeastern Chapter of The Institute for Operations Research and the Management Sciences (SE InfORMS) Annual Conference*, October 1999].
- Ayadi, O. F., **A. Chatterjee**, and A. O. Ademiluyi, "Geographical Differences in Poverty and Quality-of-Life Ratings", In Jo Ann and Jim Carland, editors, *Proceedings of the Academy for Economics and Economic Education* (National Conference), Vol. 2, No. 1, 1999, pp. 1-5. [Presented at the *Academy for Economics and Economic Education (AEEE) National Conference*, April, 1999].
- **Chatterjee, A.**, and O. F. Ayadi, "International Portfolio Diversification in the ASEAN Stock Markets: A Cointegration Analysis", In Jo Ann and Jim Carland, editors, *Proceedings of the Academy of Accounting and Financial Studies* (National Conference), Vol. 4, No. 1, 1999, pp. 8-11. [Presented at the *Academy of Accounting and Financial Studies (AAFS) National Conference*, April 1999].

- **Chatterjee, A.**, and O. F. Ayadi, "Urbanization and Economic Growth in West Bengal". [Presented at the *Bengal Studies Annual Conference (BSC)*, April 1999].
- Auckland, S., **A. Chatterjee**, O. F. Ayadi, and B. Maniam, "The European Union and the Creation of the EURO", In J. Zietz, editor, *Academy of Economics and Finance Proceedings* (Annual Conference), Vol. 23, 1999, pp. 30-35. [Presented at the *Academy of Economics and Finance (AEF) Annual Conference*, February 1999].
- Boone, B., **A. Chatterjee**, O. F. Ayadi, and B. Maniam, "Artificial Neural Networks and Financial Markets: 2110 is Closer Than You Think", In J. Zietz, editor, *Academy of Economics and Finance Proceedings* (Annual Conference), Vol. 23, 1999, pp. 66-70. [Presented at the *Academy of Economics and Finance (AEF) Annual Conference*, February 1999].
- Maniam, B., S. S. Mehta, and **A. Chatterjee**, "Foreign Investment Barriers in China: A U.S. Perspective", In J. Zietz, editor, *Academy of Economics and Finance Proceedings* (Annual Conference), Vol. 23, 1999, pp. 240-245. [Presented at the *Academy of Economics and Finance (AEF) Annual Conference*, February 1999].
- Maniam, B., **A. Chatterjee**, and A. Bashir, "Investors' View of China's Takeover of Hong Kong", In J. Zietz, editor, *Academy of Economics and Finance Proceedings* (Annual Conference), Vol. 23, 1999, pp. 246-251. [Presented at the *Academy of Economics and Finance (AEF) Annual Conference*, February 1999].
- Nijhawan, I. P., **A. Chatterjee**, and P. Vowotor, "Economic Development: Does Discrimination Matter?" In J. Zietz, editor, *Academy of Economics and Finance Proceedings* (Annual Conference), Vol. 23, 1999, pp. 314-322. [Presented at the *Academy of Economics and Finance (AEF) Annual Conference*, February 1999].
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Area/Track Moderation

2002 - AEF (General/ Miscellaneous Finance Topics), 2001 - AEF (Financial Markets/Institutions), 2000 - AEF (General/ Miscellaneous Finance Topics)

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2002 - AEF, 2000 - SFA, 2000 - EFA, 1999 - AEF, 1998 - SE InfORMS, 1996 - MAEF.

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2003 – SWFA, 2002 - AEF, 2001 - AEF, 2000 - SFA, 2000 - EFA, 2000 - AEF, 1999 - SEInfORMS, 1999 - AEF, 1998 - SE InfORMS, 1998 - AEF, 1997 - AEF, 1996 - EFA, 1996 - MAEF, 1995 - FMA, 1994 - FMA, 1991 - EFA, 1991 - MAEF, 1990 - FMA.

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