

**Sana Ben Kebaier**

**PhD Student**

**ATER**

**Paris Dauphine University, PSL : LEDa (CGEMP)**

Address: Office P155, Paris-Dauphine University Place du Marchal  
de Lattre de Tassigny - 75016 Paris - France

Phone: +33.(0)6. 41. 20. 55. 64

E-Mail : [sana.ben-kebaier@dauphine.fr](mailto:sana.ben-kebaier@dauphine.fr)



**RESEARCH INTERESTS:** Energy Commodity markets, commodity financialization, price dynamics, investment, portfolio optimization

#### **POSITION**

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2018 **Research and teaching assistant**  
University of Paris Dauphine, PSL

#### **EDUCATION**

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2015 **PhD Student in energy economics**  
Paris Dauphine University, LEDa (CGEMP)  
University of Tunis, High Business Institute of Management, Tunisia (ISG de Tunis), GEF-2A  
Title: “The dynamic spillover of the Commodity markets: How can investors take advantage, make profit and investigate efficient strategies?”

2014 **Master II (research): Econometric Modeling and Statistics (Forecasting)**  
University of Tunis, High Business Institute of Management, Tunisia (ISG de Tunis): *Very Good mark-first Rank 1.*

2013 **Master I: Econometric and Statistic modeling**  
University de Tunis, High Business Institute of Management, Tunisia (ISG de Tunis): *Very Good mark-first Rank 1.*

2012 **Bachelor’s Degree in Finance**  
University de Tunis, High Business Institute of Management, Tunisia (ISG de Tunis): *Good mark.*

2009 **Baccalauréat en Mathématique, Good mark.**

#### **OTHER FORMATIONS**

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2016 **Doctoral Course**, Paris Dauphine University: Panel Data analysis, Introduction to SAS and STATA, Microeconometrics

2015 **Ultimate Trading Program**, Academy of financial Trading, *Mark: Very honorable*

2015 **TOIEC DIPLOMA, AMIDEAT TUNISIA** : Professional English  
(**American Embassy, centre Tunis –Tunisie**), *Mark: Very honorable (940/1000)*

2012 **Diploma in Business English**, AMIDEAST TUNISIA, *Mark: Very honorable*

#### **RESEARCH ACTIVITIES**

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##### **Submitted paper**

- 1) Ben Kebaier, S. “The Tunisian oil sector: An overview”, submitted to **Economics Bulletin**. CNRS rank3. [With, Ftiti.Z.]

##### **Work in progress**

- 2) Ben Kebaier, S. “What can we learn about the oil price shocks and the economy: Evidence

from G7 countries”. [With, Ftiti.Z.]

- 3) Ben Kebaier, S. “Dependence between commodities spot and futures prices in extreme value periods: A copula approach”[With, Ftiti.Z and Creti.A.]
- 4) Ben Kebaier, S. « The role of investor sentiment in the contemporaneous dynamics of energy commodity futures prices: A Discrete Wavelet Transformation.
- 5) Time-Frequency efficiency in crude oil and natural gas markets: Empirical evidence and policy implications [With, Baba Amina.]

## **SCHOLARSHIPS**

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2015/2014 MINISTRY OF RESEARCH AND HIGHER EDUCATION SCHOLARSHIP OF TUNIS

2016 Bourse de la chancellerie des universités de Paris

## **CONFERENCES**

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- 1) **IRMBAM**: “6th International Research Meeting in Business and Management” (01-02 July, 2015 in Nice-France)
- 2) **ICEDP**: “International conference on Economic and Development Policy” (23-24 October 2016 in Hammamet, Tunisia)
- 3) **ISEFI**: “The 5th International Symposium on Environment and Energy Finance Issues” (22-23 May 2017 in Paris, France)
- 4) **The 35<sup>th</sup> USAEE/IAEE Conference**: “Riding the energy cycles” (12-15 November 2017 in Houston-Texas, USA)
- 5) **ISEFI**: “The 6th International Symposium on Environment and Energy Finance Issues” (24-25 May 2017 in Paris, France)
- 6) **IRMBAM**: “the 9<sup>th</sup> International Research Meeting in Business and Management” (5-7 July 2018 in Nice, France)
- 7) **The 36<sup>th</sup> USAEE/IAEE North American Conference**: “Evolving Energy realities” (23-26 September 2018 in Washington DC, USA)

## **TEACHING EXPERIENCE**

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2017/2018 **Lecture : Micro-economy** : Paris 1 Panthéon la sorbonne University

2017/2018 **Lecture: Research methodology**: INSEEC Business School

2016/2017 **Lecture: Public Economic** : Sciences Po Paris

2016/2017 **Lecture: Micro-economy**: Paris Dauphine University

2015-2018 **Lecture: Macro-economy**: Paris Dauphine University

2014/2015 **Lecture: Statistics and Probability**: University of Tunis, High Business Institute of management

## **PROFESSIONAL ACTIVITIES**

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2018 **Paris Dauphine University**: organization committee of the conference T2M: Theories and Methods in Macroeconomics : 15-16 March 2018. Mission: discussion of a Paper, organization of the program, communication, creation and updating of the website, general logistics.

2018 **Paris Dauphine University**: organization committee of the conference IRMC: International Risk Management Conference: 7-8 June 2018. Mission: general logistics, organization of the program.

2017 **Paris Dauphine University (CGEMP)**: Research assistant.  
Mission : Data constructions et analyse and market analyst.

2016 **Stockholm Institute of Transition Economics**: Research assistant.

Mission: Data analyst.

2014 **Galata Saray University:** Internship with AIESEC Turkey.

Mission : teaching to students with special needs.

2013 **FINACORP Tunisia.** Internship : Market analyst

2012 **BNA CAPITALS, Tunis, Tunisia.** Internship : Statistic analyst

2010-2011 **TUNISIE VALEURS, Tunis, Tunisia.** Internship: Market analyst

## **COMPUTING SKILLS**

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Econometry : STATA, E-Views

Programming : Matlab, R

Applications : Microsoft Office (Word, Excel, PowerPoint), LATEX

## **LANGUES**

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Arabe (Native)

Français (Fluent)

Anglais (Fluent)

Espagnol (Intermediate)