

## **ALLAUDEEN HAMEED**

Department of Finance  
NUS Business School  
15 Kent Ridge Drive  
National University of Singapore  
Singapore 119245  
Phone: (65)-6516-3034  
Cell: (65)-9795-3460  
Fax: (65)-6779-2083  
Email: [Allaudeen@nus.edu.sg](mailto:Allaudeen@nus.edu.sg)

### **EDUCATION**

Ph.D. Finance, The University of North Carolina at Chapel Hill, 1993.

Bachelor of Business Administration with Honors (Second Class (Upper) Division), National University of Singapore, 1984.

### **ACADEMIC EXPERIENCE**

Provost's Chair in Finance, Department of Finance, National University of Singapore, since July 2009.

Professor of Finance, National University of Singapore, since July 2006.

Associate Professor of Finance/Senior Lecturer/Lecturer, National University of Singapore, 1999-2006/1997-1999/1993-1996.

Visiting Associate Professor of Finance/Visiting Scholar, Department of Finance, University of North Carolina at Chapel Hill, Spring 1998, Summer 1999 and Fall 2002, Nov-Dec 2007.

Visiting Scholar, University of Texas-Austin, Nov-Dec 2006.

Visiting Scholar, Duke University, Nov-Dec 2005

### **TEACHING EXPERIENCE**

Empirical Methods in Finance (MSc/PhD)

Financial Management, Corporate Finance and Advanced Financial Management (MBA and Undergraduate)

### **RESEARCH INTERESTS**

Return-based trading strategies

Return Co-movement

International Finance

Empirical Asset Pricing

Liquidity

## PUBLICATIONS

- “Stock Market Declines and Liquidity” (with Kang Wenjin and S Viswanathan), *Journal of Finance*, February 2010.
- “Stock Price Synchronicity and Analyst Following in Emerging Markets” (with Kalok Chan), *Journal of Financial Economics*, April 2006.
- “Stock Return Autocorrelations, Cross-Autocorrelations and Market Conditions in Japan” (with Yuanto Kusnadi), *Journal of Business*, November 2006.
- “Market States and Momentum” (with Michael Cooper and Roberto Gutierrez), *Journal of Finance*, June 2004.
- “What if Trading Location is Different from Business Location? Evidence from the Jardine Group” (with Kalok Chan and Sie Ting Lau), *Journal of Finance*, June 2003.  
Summarized in *The CFA Digest*, November 2003.
- “Momentum Strategies: Evidence from the Pacific Basin Stock Markets”, (with Yuanto Kusnadi), *Journal of Financial Research*, Fall 2002.  
Summarized in *The CFA Digest*, May 2003 and winner of NUS *Best Master of Science Thesis Award 2000*.
- “Profitability of Momentum Strategies in International Equity Markets”, (with Kalok Chan and Wilson Tong), *Journal of Financial and Quantitative Analysis*, June 2000.  
Summarized in *The CFA Digest*, February 2001 and winner of *NUS Best Paper Award 2000*.
- “Trading Volume and Short Horizon Contrarian Profits: Evidence from the Malaysian Market”, (with S Ting), *Pacific Basin Finance Journal*, 2000.
- “The Effect of Tick Size on Price Clustering and Trading Volume”, (with Eric Terry), *Journal of Business, Finance and Accounting*, 1998.
- “Underpricing and Firm Quality in Initial Public Offerings – Evidence from Singapore”, (with G H Lim), *Journal of Business, Finance and Accounting*, 1998.
- “Expected Returns, Time Varying Risk Premia and Interest Rate Risk”, (with Mark Flannery and Rich Harjes), *Journal of Banking and Finance*, 1997.
- “Time-Varying Factors and Cross-Autocorrelations in Short-Horizon Stock Returns”, *Journal of Financial Research*, Winter 1997.
- “Volume and Autocorrelations in Short Horizon Individual Security Returns”, (with Jennifer

Conrad and Cathy Niden), *Journal of Finance*, September 1994. This paper was nominated for the 1995 *Smith-Breeden Outstanding Paper Award*.

## **WORKING PAPERS**

“Stock Price Synchronicity and Liquidity” (with Kalok Chan and Kang Wenjin). Presented at the 2008 China International Finance Conference (won the Best Paper Award) and the 2008 Western Finance Association Meeting, Hawaii).

“Information, Analysts and Comovement in Stock Returns” (with Randall Morck, Jianfeng Shen and Bernard Yeung), 2010. Accepted for presentation at the American Finance Association Meeting, January 2011.

“Industries and Stock Return Reversals” (with Joshua Huang and Mujtaba Mian), 2010.

## **INVITED PRESENTATIONS and AWARDS**

Financial Integrity Research Network, and University of Queensland, November 2010

Korea University, October 2010

Goethe University, Mannheim University, Warwick University and Vienna University, June 2010

University of New South Wales, University of Sydney, and University of Technology Sydney, April 2010

RSM, Erasmus University, December 2009.

Xiamen University, November 2009.

Nanyang Business School, NTU, October 2008.

Keynote Speaker, First Erasmus Liquidity Conference, Erasmus University, June 2008.

Australian National University, April 2008.

Hong Kong University of Science and Technology (HKUST), October 2007

University of Melbourne, April 2007.

NBER Market Microstructure Meeting, Cambridge, MA, October 2005

Singapore Management University Summer Camp, Singapore, Discussant, June 2005.

Malaysian Finance Association Conference, Trengganu, Malaysia, May 2005 (Keynote Address).

Emerging Market Finance Conference, Batten Institute, University of Virginia (Darden School), March 2005.

George Mason University, School of Management, March 2005.

HKUST Finance Symposium, December 2004.

Awarded *Outstanding Researcher Award*, NUS Business School, 2003.

McMaster University, Degroote School of Business, December 2002.

University of North Carolina, Chapel Hill, 1998 and 2002.

Cornell University, Johnson School of Management, November 2001.

University of Wisconsin-Milwaukee, December 2000.

## **PROFESSIONAL ACTIVITIES**

Associate Editor, Pacific-Basin Finance Journal (North-Holland), since 1997.  
Associate Editor, International Review of Finance, Blackwell Publishing, since 2006.  
Associate Editor, Journal of Applied Finance, Financial Management Association Journal, since 2007.  
Editorial Board Member, Emerging Market Finance and Trade (M.E. Sharpe), since 2006,  
Editorial Board Member, Asian-Pacific Journal of Financial Studies, (Korean Securities Association Journal), 2007-2009.  
Editorial Board Member, Canadian Journal of Administrative Sciences, since 2008-2010.  
Executive Board Member, Asian Finance Association (formerly Asia Pacific Finance Association), since 1997-2009.  
Member, Sub-committees, Financial Management Association, 2004, 2007.  
Co-chair, Singapore International Conference on Finance, 2007 to 2010.  
Conference Review Committee Membership:  
Darden Emerging Market Conference (2009-2010)  
European Finance Association Meeting (2006-09)  
China International Conference in Finance (2006-10)  
Asian Finance Association Conference (1997-2010)  
Financial Management Association European Meeting (2010)  
Financial Intermediation Research Society (2009)  
FMA Asian Conference (2009)

External Reviewer for Hong Kong Government Research Grant Applications (2000-2009).  
External Examiner, PhD dissertation, Nanyang Technological University, 2005, 2008.  
External Examiner, PhD dissertation, Hong Kong Polytechnic University, 2007.  
External Examiner, PhD dissertation, Erasmus University, 2008.  
External Examiner, Dept of Finance, University of Malaya, 2009.  
External Assessor, Hong Kong Polytechnic University, 2008.  
External Assessor, Hong Kong Baptist University, 2010.

## **AD-HOC REFEREE**

Accounting and Finance  
Australian Journal of Management  
Financial Analyst Journal  
Financial Review  
Global Finance Journal  
Journal of Applied Econometrics  
Journal of Banking and Finance  
Journal of Business Finance and Accounting  
Journal of Empirical Finance  
Journal of Finance  
Journal of Financial and Quantitative Analysis

Journal of Financial Research  
Journal of Economics and Finance  
Journal of Financial Intermediation  
Journal of Financial Services Research  
Journal of International Money & Finance  
Review of Financial Studies

## **EXECUTIVE EDUCATION AND CONSULTANCY**

Conducted Executive Education Programs for finance/senior executives: Exel, Kalbe (Indonesia), Samsung, Singapore-Commonwealth Seminar, KUB-AKAL (Malaysia), Port of Singapore Authority, Ministry of Defence (Singapore) and NUS Financial and General Management Programs.

Provided expert opinion on litigation proceedings (Consultant at [Economic Analysis Associate](#)).

## **UNIVERSITY SERVICE (NUS)**

Head of Department, Department of Finance, 2000 – 2002, and July 2004-present.  
Member, NUS Business School Dean Search Committee (2001, 2003-2004, 2007).  
Member, University Taskforce on Graduate Education, 2007.  
Board Member, NUS Risk Management Institute, since 2006.  
Executive Committee Member, Saw Centre for Financial studies, 2005-2009.  
Board Member, CAMRI, 2009.  
Member, Faculty Promotion and Tenure Committee (2003-2004)  
Member, University Senate, since July 2004  
University Senate Delegacy (elected member, 2003-2004)  
Co-chair, Faculty Recruitment Committee (2000)  
Deputy Head, Department of Finance and Accounting, 1998-2000.  
Chair/Co-chair, Financial Database Committee (1998-2004)

## **PUBLIC SERVICE**

Board Member, Central Provident Fund Board (the social security authority of Singapore), Singapore, 2001-2004.  
Council Member (Singapore Anti-Tuberculosis Association, 1999-2001)  
Member, School Advisory Committee, Woodgrove Primary School (Singapore) 1999-2001.