HUTHAIFA ALQARALLEH

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Huthaifa Alqaralleh is an Associate Professor in Economics department, Mutah University, Jordan. Prior to joining Mutah, he was an hourly paid lecturer at Brunel University London where he obtained his PhD in Econometrics. His main research interests are diverse, but his main research focuses on empirical macroeconomics and finance, Modelling Economic and Financial Cycle and macro news and asset prices. He has more than 20 published articles in a journal including: Real estate Economics and Finance, Resources Policy, Economic Studies, Economic Modelling, Journal of Applied Economics, International Journal of Energy Sector Management, Borsa Istanbul Review, International Journal of Housing Markets and Analysis, Cogent Economics and Finance, Energy & Environment.
Currently Huthaifa working on the topic related to energy economics.

EDUCATION

2016- 2018 **Brunel University London- London-UK**
PhD - (Economics and Finance and Finance/Applied Financial econometrics)
"Has completed the Ph.D. degree in two years."

2011-2013 **Mutah University, Jordan**
Master - (Economics)
Rank:1st of my class (Excellent degree," Honored")

2007-2010 **Mutah University, Jordan**
Bachelor- (Mathematics)

Languages: **English: Fluently**
Arabic: Native

COMPUTER SKILLES

- **Microsoft Office:** Professional including Word, Excel, PowerPoint.
- **Analysis Software** (Eviews, JMulTi, RStudio, STATA, and MATLAB) Dealing with Time series, Cross sectional and Panel data.
- **Databases:** Bloomberg and DataStream

WORK EXPERIENCE

Feb. 2022 - Present

***Associate Professor*, Economics, Business and Finance Department- Mutah University Alkarak-Jordan.**

has been promoted to the position of associate professor and has been granted one year of seniority in that role

Missions or tasks realized:

- **Lecture tutor for several courses including "Econometrics", "Financial Economics", "Mathematical Economics", "Statistics."**
- **Preparing and providing the materials of the Lecture.**

Oct. 2022 -Oct. 2023

***Head of Economics, Business and Finance Department* - Mutah University Alkarak-Jordan.**

Missions or tasks realized:

- **To lead and manage the department so that it realises its potential and delivers excellence in the full portfolio of academic activity, within the vision of the University.**

Feb. 2018- Feb. 2022

***Assistant Professor*, Economics, Business and Finance Department- Mutah University Alkarak-Jordan.**

Missions or tasks realized:

- **Lecture tutor for several courses including "Econometrics", "Financial Economics", "Mathematical Economics", "Statistics."**
- **Preparing and providing the materials of the Lecture.**

Sep. 2018–Sept.2019

Dean Assistant, School of Business Mutah University, Alkarak-Jordan.

Missions or tasks realized:

- **Coordinates with the marketing and accounting staff and assists in the financial planning for various operations.**
- **Acts as the representative and coordinates with the external public and organizations on a regular basis.**
- **Assigned with the recruitment and development of human resources and students through rigorous training and activities during an academic year.**

Oct. 2016 – Jan. 2018

Lecturer (part time), Brunel University London, Economics and Finance Department Brunel University London-London-UK

July 2013- Jan.2015

Lecturer (part time), School of Business Mutah University, Alkarak-Jordan.

Sep. 2010- Apr.2015

Mathematics teacher, Ministry of Education, Jordan.

SELECTED PUBLICATIONS

- **Alqaralleh, H., 2024.** Analyzing Overnight Momentum Transmission: The Impact of Oil Price Volatility on Global Financial Markets. *International Journal of Financial Studies*, 12(3), p.75.

- **Alqaralleh, H.,** Almajali, A. and Canepa, A., 2024. Navigating Energy Market Cycles: Insights from a Comprehensive Analysis. *International Journal of Energy Economics and Policy (Forthcoming)*

- **Alqaralleh, H., 2024.** From volatility to stability: understanding the role of macroeconomic factors in sovereign CDS spreads. *Eurasian Economic Review*, pp.1-43.

- **Alqaralleh, H., 2024.** On the factors influencing the ecological footprint: using an asymmetric quantile regression approach. *Management of Environmental Quality: An International Journal.*

- **Alqaralleh, H., 2024.** Dynamic connectedness amongst green bonds, pollution allowance policy, social responsibility and uncertainty. *The Journal of Risk Finance***,** 25(1), pp.80-114.

- **Alqaralleh, H.** and Hatemi-J, A., 2024. Revisiting the effects of renewable and non-renewable energy consumption on economic growth for eight countries: asymmetric panel quantile approach. *International Journal of Energy Sector Management.*

- **Alqaralleh, H.**, 2023. The sovereign Credit Default Swap Spreads and Chinese Sectors Stock Market: A Causality in Quantile and Dependence Analysis. *Asia-Pacific Financial Markets, pp.1-22.2*

- **Alqaralleh, H.S.,** 2023. The extreme spillover from climate policy uncertainty to the Chinese sector stock market: wavelet time-varying approach. *Letters in Spatial and Resource Sciences*, 16(1), p.31.

- **Alqaralleh, H.**, Canepa, A. and Uddin, G.S., 2023. Dynamic relations between housing Markets, stock Markets, and uncertainty in global Cities: A Time-Frequency approach. *The North American Journal of Economics and Finance*, 68, p.101950.

- Al-Dmour, Y., **AlQaralleh, H.,** Garaj, V. and Clements-Croome, D., 2023. In the eye of the flourish wheel: an assessment of users' health, well-being and productivity in university research rooms. *Intelligent Buildings International*, pp.1-26.

- Alshater, M.M., **Alqaralleh, H**. and El Khoury, R., 2023. Dynamic asymmetric connectedness in technological sectors. *The Journal of Economic Asymmetries*, *27*, p.e00287.

- Abuhommous, A.A.A., Alsaraireh, A.S. and **Alqaralleh, H.**, 2022. The impact of working capital management on credit rating. *Financial Innovation*, *8*(1), pp.1-20.

- **Alqaralleh, H**. and Canepa, A., 2022. The role of precious metals in portfolio diversification during the Covid19 pandemic: A wavelet-based quantile approach. *Resources Policy*, 75, p.102532.

- **Alqaralleh, H.**, 2022. Are the macroeconomic effects on oil price asymmetric? An asymmetric quantile regression approach. *International Journal of Energy Sector Management*.

- **Alqaralleh, H.,** Alsaraireh, A. and Canepa, A., 2021. Energy Market Risk Management under Uncertainty: A VaR Based on Wavelet Approach. *International Journal of Energy Economics and Policy*, 11(5), p.130-137

- **Alqaralleh, H.** and Canepa, A., 2021. Evidence of Stock Market Contagion during the COVID-19 Pandemic: A Wavelet-Copula-GARCH Approach. *Journal of Risk and Financial Management*, *14*(7), p.329.

- **Alqaralleh, H.** and Abuhommous, A.A. 2021 .COVID-19 pandemic and dependence structures among oil, Islamic and conventional stock markets Indexes. *Journal of Asian Finance, Economics and Business*, 8 (5) « Forthcoming »

- Alzyadat, J. Abuhommous, A.A.A. and **Alqaralleh, H**., 2021. Testing The Conditional Volatility Of Saudi Arabia Stock Market: Symmetric And Asymmetric Autoregressive Conditional Heteroskedasticity (Garch) Approach. *Academy of Accounting and Financial Studies Journal*, *25(2)*.

- **Alqaralleh, H.,** Al-Majali, A. and Alsarayrh, A., 2021. Analyzing the Dynamics Between Macroeconomic Variables and the Stock Indexes of Emerging Markets, Using Non-linear Methods. *International Journal of Financial Research*, 12(3).

- Canepa, A., Chini, E.Z. and **Alqaralleh, H.,** 2020. Global Cities and Local Challenges : Booms and Busts in the London Real Estate Market. *The Journal of Real Estate Finance and Economics*, pp.1-29.

- Canepa, A., Chini, E.Z. and **Alqaralleh, H**., 2020. Global cities and local housing market cycles. *The Journal of Real Estate Finance and Economics*, 61(4), pp.671-697.

- **Alqaralleh, H.** and Canepa, A., 2020. Housing market cycles in large urban areas. *Economic Modelling.* 92, pp.257-267.

- **Alqaralleh, H**., Abuhommous, A.A. and Alsaraireh, A., 2020. Modelling and Forecasting the Volatility of Cryptocurrencies : A Comparison of Nonlinear GARCH-Type Models. *International Journal of Financial Research*, 11(4).

- **Alqaralleh, H., 2020**. On the nexus of CO2 emissions and renewable and nonrenewable energy consumption in Europe : A new insight from panel smooth transition. *Energy & Environment*, p.0958305X20937687.

- **Alqaralleh, H., 2020**. The fiscal policy and the dynamic of the economic cycle. *Journal of Economic Studies*, 47(2), pp.231-241.

- **Alqaralleh, H., 2020**. Stock return-inflation nexus; revisited evidence based on nonlinear ARDL. *Journal of Applied Economics*, 23(1), pp.66-74.

- **Alqaralleh, H., 2020.** On the asymmetric response of the exchange rate to shocks in the crude oil market. *International Journal of Energy Sector Management*, Vol. 14 No. 4, pp. 839-852.

- **Alqaralleh, H.**, Awadallah, D. and Al-Ma'aitah, N., 2019. Dynamic asymmetric financial connectedness under tail dependence and rendered time variance: Selected evidence from emerging MENA stock markets. *Borsa Istanbul Review*, 19(4), pp.323-330.

- **Alqaralleh, H**., 2019. Asymmetric sensitivities of house prices to housing fundamentals: evidence from UK regions. *International Journal of Housing Markets and Analysis*.

- **Alqaralleh, H.**, 2019. Measuring business cycles: Empirical evidence based on an unobserved component approach. *Cogent Economics & Finance*, 7(1), p.1571692.

- **Alqaralleh, H**. and Adayleh, R., 2019. The dynamics of the economic cycle with duration dependence: Further evidence from Jordan. *Cogent Economics & Finance*, 7(1), p.1565609.

- **Alqaralleh, H**., Al-Saraireh, A. and Alamro, H., 2018. Interaction between fiscal policy and economic fluctuation: A case study for Jordan. *International Review of Management and Marketing*, 8(6), pp.107-111.

CURRENT PROJECTS

- **Alqaralleh, H**., How the ensuing overnight momentum in energy markets spreads to international financial markets. (under Review)

- **Alqaralleh, H.** Canepa, A. Muchova, E. Inflation Synchronization and Shock Transmission Between the Eurozone and the Non-Euro CEE Economies : A Wavelet Quantile VAR Approach

- Canepa, A. Zanetti Chini, E. **Alqaralleh, H**. Modelling and Forecasting Energy Market Cycles : A Generalized Smooth Transition Approach

- **Alqaralleh, H**., Alshater, M., and ElKhoury, R., 2023, Dynamic Asymmetric Connectedness in Logistics Sectors.

- **Alqaralleh, H**., Analysing the Relationship Between Green Bonds and Sustainable Equity Markets: Sustainable Investing in Emerging Global Markets.

CONFERENCES

- **Alqaralleh, H**., Modeling of the volatility of cryptocurrencies: The role of asymmetry and long memory Cryptocurrency Research Conference 2019- , Southampton University, UK. 15 - 16 June 2019.

- **Alqaralleh, H**. The Dynamics Of The Business Cycle And The Role Of Fiscal Policy. The 2nd International Conference on Economic Research, ECONALANYA 2018.

- **Alqaralleh, H**. Modelling Asymmetry in Real Estate Cycles in Metropolitan Areas: A Smooth Transition Autoregressive Approach. The Third International Workshop on Financial Markets and Nonlinear Dynamics, Paris -France .

- **Alqaralleh, H**. Asymmetry in House Price Cycles: Logistic Transition Autoregressive Approach The 61st World Statistics Congress ISI2017. Marrakech.

JOURNALS REVIEWER

- "Currently a reviewer for many indexed international journals including; Finance Research Letter, Energy Journal, Cogent Economics and Finance, energy sector management Journal, International Journal of Housing Markets and Analysis, etc.…

- ***An award for Outstanding Reviewer in the 2022 Emerald Literati Awards, selected by the editorial team of International Journal of Energy Sector Management.***

- **Guest Editor for the Special Issue:** *The Econometrics of Energy Markets under Uncertainty*, *Journal of Risk and Financial Management (ISSN 1911-8074)*

RELATED LINKS

- **Website:** https://academic.mutah.edu.jo/huthaifa89/sitepages/Home.aspx
- **Web of Science ResearcherID:** O-5340-2018
- **ORCID:** https://orcid.org/0000-0003-4181-1670
- **SCOPUS** 57205191301

REFERENCES

- **Alessandra Canepa.**
  University of Turin, Department of Economics and Statistics Cognetti De Martiis, Lungo Dora Siena, 100 A, 10153, Turin, Italy.
  And Brunel University London, Department of Economics and Finance, Marie Jahoda Building, Uxbridge, UB83PH, United Kingdom.

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