CURRICULUM VITAE

Full name  Hatem Ben Ameur
Position  Professor
Field  Decision sciences – Financial engineering
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Languages  Arabic, French, and English

Degrees

Work experience
1. Professor. (Since June 2014). Decision sciences, HEC Montréal, Montreal, Quebec, Canada.
2. On sabbatical leave. (June 2015 to June 2016). BESTMOD Laboratory, ISG Tunis, Tunisia.
4. Associate professor. (June 2008 to June 2010). Finance, operations, and information systems, Brock University, St. Catharines, Ontario, Canada.
5. Associate professor. (June 2003 to June 2014). Management sciences, HEC Montréal, Montreal, Quebec, Canada.
7. On sabbatical leave. (June 2006 to June 2007). Visiting professor at Brock University (St. Catharines, Ontario, Canada), ISG Tunis (Tunis, Tunisia), and Valladolid University (Valladolid, Spain).
8. Director. (June 2005 to June 2006). Research center in new financial economy, HEC Montréal, Montreal, Quebec, Canada.
10. Assistant professor. (June 1999 to June 2001). Finance, UQÀM, Montreal, Quebec, Canada.

Honours


Invitations

4. Guest speaker. (September 2016). Inaugural lecture, HEC Montréal, Montreal, Canada.
5. Plenary speaker. (March 2016). The 7th International Conference on Engineering and Business Management, (EBM 2016), Beijing, China.
Scientific publication

- **Submitted papers:** The name of the journal is listed once the authors are asked to revise and resubmit.

1. Ben-Ameur, Hatem, Tarek Fakhfakh, Alexandre Roch. Valuing corporate securities when the firm’s assets are illiquid.
2. Ben-Abdellatif, Malek, Hatem Ben-Ameur, and Bruno Rémillard, A structural model for valuing exchangeable bonds.
4. Ben-Ameur, Hatem; Rim Chérif, Bruno Rémillard. A dynamic program under Lévy processes for valuing corporate securities.

- **Accepted papers**


- **Text books**


- **Working papers**


Supervision

- **In progress**

1. Marianne Fabry. (Registered since fall 2019). Neural networks for improving the LS’ algorithm. MSc project, Decision science, HEC Montréal, co-directed by Christian Léger.
2. Atef Ajroudi. (Registered since fall 2019). Neuro-dynamic programming for pricing multidimensional option contracts. MSc project, Decision Science, HEC Montréal, co-directed by Christian Léger.
3. Antoine Léger. (Registered since fall 2019). Variance reduction and the LS’ algorithm. MSc project, Decision science, HEC Montréal, co-directed by Christian Léger.

- **Completed – PhD and postdoctoral fellows**

4. Channouf, Nabil. (Fall 2008 to fall 2010). NORTA for credit risk. Postdoctoral fellow, Decision sciences, GERAD, co-directed by Mohamed Ayadi.

- Completed – MSc
2. Auger-Morin Frédérick. (Registered since fall 2017). Neural networks for options valuing. MSc project, Decision sciences, HEC Montréal, co-directed by Laurent Charlin.
7. Tran, Quang-Khoi. (Summer 2014). Efficient computations of default thresholds in credit risk models. MSc project, Financial Engineering, HEC Montréal.
8. Abdellilah, Nafia. (Summer 2014). Data downloading and analysis for financial arbitrage. MSc project, Financial engineering, HEC Montréal.
22. Chokri, Karim. (Fall 2002). Robustness of the Binninga and Wienner’s rule for the identification of the cheapest to deliver. MBA thesis, Finance, UQÀM.

- **Completed – BAA**

2. Imane Ben Khalifa. (Summer 2018). ANOVA under SAS, BBA NSERC project, HEC Montréal.

Research grants

- Individual – External funds

3. Individual research grant. (3 years: 2011–2014). Corporate bankruptcy prediction. IFM², $60,000.

- Group – External funds


- Individual – Internal funds

2. Internal research funds. (1 year: 2009–2010). Brock University, $6,000.
3. Internal research funds. (1 year: 2008–2009). Brock University, $6,000.

Reviews

1. Organizations (on a regular basis): NSERC, SSHRC, FQRNT, and HEC Montréal.

**Conferences:** An asterisk follows the name of the co-author if he presented the paper.

1. WEHIA 2019 workshop on economic science with heterogeneous interacting agents. (Summer 2019). Valuing corporate securities when the firm’s assets are illiquid. London, UK. Co-authors: Tarek Fakhfakh and Alexandre Roch.

2. MEAFA 2019 annual meeting. (Summer 2019). Valuing corporate securities when the firm’s assets are illiquid. Sousse, Tunisia. Co-authors: Tarek Fakhfakh and Alexandre Roch.


29. 2011 Eastern Finance Association Meetings. (13–16 April 2011). Luck versus skill in the cross-section of ethical mutual funds. Savannah, Georgia, USA, co-authors: Mohamed Ayadi and Lawrence Kryzanowski*.


60. ISINI, Seventh International Congress. (20–23 August 2003). Pricing instalment options with an application to ASX instalment warrants. Lille, France, co-authors: Michèle Breton and Pascal François.


Scientific committees

1. Member, Thesis jury. (Fall 2019). Martin Blanchard, PCA and dynamic programming for valuing two-dimensional option contracts. HEC Montréal.

2. Chair, Thesis jury. (Fall 2017). Edith Viau, Dynamic programming for options replication, MSc financial engineering, HEC Montréal.

3. Chair, Thesis jury. (Fall 2016). Ayoub Boujneh, Credit risk and credit spreads, MSc financial engineering, HEC Montréal.
4. Examiner, Thesis jury. (Fall 2016). Forough Ensandoust-Ghazvini, Credit value adjustment of a portfolio in a context of dependency between the value of the portfolio and the credit quality of the counterparty, MSc financial engineering, HEC Montréal.


7. Director, Thesis jury. (Fall 2014). Hesham Abdul-Menhem, Crude ratios versus relative ratios for corporate bankruptcy prediction, MSc financial engineering, HEC Montréal.

8. Director, Short thesis jury. (Summer 2014). Quang-Khoi Tran, Credit risk modeling, MSc financial engineering, HEC Montréal.

9. Director, Short thesis jury. (Summer 2014). Nafia Abdellilah, Data downloading and analysis for financial arbitrage, MSc financial engineering, HEC Montréal.

10. Member, Thesis defense. (Winter 2014). Mohamed Mnasri, Three essays on corporate risk management, PhD finance, UQÀM.


12. Examiner, Stage III thesis committee. (Fall 2013). Mohamed Mnasri, Three essays on corporate risk management, PhD finance, UQÀM.

13. Chair, Thesis jury. (Summer 2013). Alexandre Cléroux Perrault, Valuing convertible bonds by dynamic programming, MSc financial engineering, HEC Montréal.


20. Examiner, Stage II thesis committee. (Fall 2009). Mohamed Mnasri, VaR and its applications in finance, PhD finance, UQÀM.

21. Committee member, Thesis defense. (Fall 2009). Yue Wang, The discount on Canadian closed-end funds and the cross-section of expected returns, MSc finance, Brock University.

25. Examiner, Stage II thesis committee. (Fall 2008). Amira Anabi, Dynamic games in finance, PhD administration, HEC Montréal.
30. Co-director, Stage III thesis committee. (Fall 2007). Imad Bou-Hamad, Discrete-time survival trees with applications in bankruptcy prediction, PhD administration, HEC Montréal.
33. Examiner, Thesis defense. (Summer 2007). Neila Jellali, Credit diversification and risk management, PhD economics and quantitative methods, ISG Tunis.
35. Examiner, Thesis defense. (Summer 2007). Wael Hemrit, Operational risk measurement for insurance companies, PhD economics and quantitative methods, ISG Tunis.
38. Examiner, Thesis defense. (Summer 2007). Hayet Ben-Hmida, PhD economics and quantitative methods, ISG Tunis.
40. Chair, Thesis defense. (Fall 2006). Manel Bouali, MSc quantitative methods, ISG Tunis.
41. Chair, Thesis defense. (Fall 2006). Nejla Mahjoub, MSc modeling and forecasting, ISG Tunis.
42. Committee member, Stage III thesis committee. (Summer 2006). Nadher Essafi, PhD finance, UQÀM.
44. Co-director, Stage II thesis committee. (Summer 2005). Ramzi Ben-Abdallah, PhD administration, HEC Montréal.
45. Co-director, Stage II thesis committee. (Summer 2005). Moktar Ben-Said, PhD administration, HEC Montréal.
46. Committee member, Stage II thesis committee. (Summer 2005). Nadher Essafi, PhD finance, UQÀM.
49. Examiner, Thesis committee. (Fall 2003). Spino Mario, MSc financial engineering, HEC Montréal.
50. Examiner, Thesis committee. (Fall 2002). Léger Olivier, MSc financial engineering, HEC Montréal.

Teaching

• Academic

1. Business Analytics. (Fall 2016–Fall 2019). Decision sciences, BBA, HEC Montréal, 36h.

- Professional


Other academic activities

1. Department’s representative at the library of HEC Montréal, since 2017.
3. Member of an FRQNT scholarship selection committee (Winter 2019).

Consultation

9. Speaker at seminars on computer and statistical analysis. (Summer 1993 to summer 1995). The summer school on computing and management, ISG Tunis, Tunisia.
12. Study on the personnel training in the hotel industry. (1994). Financed by the USAID, for the ministry of tourism, Tunisia.
15. Study on the teaching quality at the University of Tunis. (1994). Carried out by a team of academics, financed by the ministry of higher education, Tunisia.

**Specialized computer programming knowledge**

1. Thorough knowledge of SAS.
2. Thorough knowledge of C.
3. Thorough knowledge of the libraries GSL and IMSL.
4. Thorough knowledge of R.

**Personal information**

Married, father of three children, apiculturist, and soccer fan.