

S. Aun Hassan, Ph.D.
Associate Professor of Economics
Hasan School of Business
Colorado State University - Pueblo
Pueblo, CO 81001

Education

Ph.D. (Economics), Texas Tech University, 2005
M.A. (Economics), Punjab University, Pakistan, 1995
B.A. (Economics & Statistics), Punjab University, Pakistan, 1993

Dissertation:

“Essays in Applied Financial Economics”

Dissertation Committee: Thomas L. Steinmeier (Chair), Benjamin Keen, and Farooq Malik

Areas of Specialization:

Applied Time Series Econometrics, Financial Economics, and Applied Macroeconomics

Professional Experience

Associate Professor of Economics, Hasan School of Business, Colorado State University – Pueblo, Pueblo, CO. August 2013 – present. Undergraduate Courses Taught: Principles of Macroeconomics, Principles of Microeconomics, and Money and Banking. Graduate Course(s) Taught: Economics for Managers.

Assistant Professor of Economics, Hasan School of Business, Colorado State University – Pueblo, Pueblo, CO. August 2009 – July 2013. Undergraduate Courses Taught: Principles of Macroeconomics, Principles of Microeconomics, and Money and Banking. Graduate Course(s) Taught: Economics for Managers.

Assistant Professor of Economics, Morningside College, Sioux City, IA. August 2006- May 2009
Courses Taught: Elementary Probability & Statistics, Securities & Investments, Principles of Corporate Finance, Advanced Managerial Finance, Principles of Economics, International Economics and Finance, and Money and Banking

Visiting Assistant Professor of Economics, Texas Tech University, Lubbock, TX. January 2005- May 2006. Courses Taught: Managerial Economics and Principles of Economics

Graduate Part-time Instructor, Texas Tech University, Lubbock, TX. September 2001- December 2004. Courses Independently Taught: Principles of Macroeconomics, Principles of Microeconomics, and Principles of Economics

Research Assistant, Department of Health Services Research and Management, Texas Tech University Health Sciences Center, Lubbock, TX. January 2001-August 2001. Responsibilities include management of large data sets and statistical analysis related to the study of Health-Care Economics

Regional Manager, Xian Electric, Pakistan, March 1997-June 2000. Responsibilities include overseeing operations in Pakistan for this multinational corporation

The Bank of Punjab, Lahore, Pakistan, November 1995-February 1997. Responsibilities include managing credit and finance department

Research and Professional Development

Refereed Publications:

“Persistence and Asymmetry in Exchange Rate Volatility” *International Business and Economics Research Journal*; Vol. 11, No. 9, September 2012

“Asymmetric behavior of volatility in gasoline prices across different regions of the United States” with Hailu Regassa, *Journal of Finance and Accountancy*; Vol. 10, July 2012

“Modeling Asymmetric Volatility in Oil Prices” *The Journal of Applied Business Research*; Volume 27, Number 3, May/June 2011.

“Multivariate GARCH Model of Sector Volatility Transmission,” with Farooq Malik, *Quarterly Review of Economics and Finance*, July 2007, Vol. 47, No. 3, pp. 470- 480

“Modeling Volatility in Sector Index Returns with GARCH Models using an Iterated Algorithm,” with Farooq Malik, *Journal of Economics and Finance* Vol. 28, No. 2, Summer 2004, pp. 211- 225

Conference Presentations:

“The Impact of Oil Price Fluctuations on the Automobile Industry” with Ahmad Ahmadian, at *The International Academy Of Business And Public Administration Disciplines (IABPAD)* conference in Las Vegas, NV, October 2012

“Volatility in Gasoline Prices: A Study of Different US Regions Using a GARCH Model” at the *Academy of Economics and Finance* conference in Charleston, SC, February, 2012

“Persistence and Asymmetry in Exchange Rate Volatility” at the *Academy of Economics and Finance* conference in Jacksonville, FL, October 2011

“Modeling Asymmetric Volatility in Oil Prices” presented at *Academy of Economics and Finance conference*, Pensacola, Florida, February 2009

“Multivariate GARCH Model of Sector Volatility Transmission” presented at *Applied Business Research Conference*, Orlando, Florida, January 2006

“Volatility Transmission & Structural Breaks in Variance for Sector Indexes” presented at *Southern Economic Association conference*, Washington D.C., November 2005

Submitted Papers:

“The Impact of Oil Price Fluctuations on the Automobile Industry” to the *International Journal of Business, Accounting, and Finance* with Ahmad Ahmadian and Hailu Regassa (Summer 2013)

Working paper(s):

“Comparative Analysis of Consumer Demand, Correlation to GDP and Valuation Conundrum for Apple and its Counterparts” with Hailu Regassa

Work in Progress:

“A Time Series Study of Oil and Corn Markets”

“Volatility Spillover between Major Asian Foreign Exchanges”

“Volatility Persistence and Structural Breaks in Variance of Crude Oil Prices”

Other Professional Development Activities:

Conference Session as Chair/Discussant:

Chaired a conference session at the Academy of Economics and Finance conference in Pensacola, Florida and led a general discussion on three separate papers on Macroeconomic Shocks and Volatility in February 2009

Teaching Workshops/Symposium:

Attended a teaching workshop at the *Academy of Economics and Finance* conference at Charleston, SC in February, 2012

Attended the *American Economic Association* annual conference to participate in the teaching and research workshops in San Francisco, CA – January 2009

Attended the *American Economic Association* annual conference to participate in the teaching and research workshops in New Orleans, LA – January 2008

Participated in the *Irwin McGraw Hill* teaching symposium at Boulder, Colorado, April 6-9, 2006

Attended the *American Economic Association* annual conference to participate in the teaching and research workshops in Boston, Massachusetts, January 2006

Attended the *American Economic Association* annual conference to participate in the teaching and research workshops in Philadelphia, Pennsylvania, January 2005

Service to the University/College

Member, Graduate Committee, Hasan School of Business, October 2010 – present

Co-chair, Graduate Committee, Hasan School of Business, Fall 2012 – Spring 2013

Primary Adviser, SIFE (Students in Free Enterprise) now known as ENACTUS, Fall 2012 – ongoing

Member, Faculty Senate, August 2012 – present

Member, Committee on Shared Governance, August 2012 – present

Member, University Board on Diversity and Equality, August 2012 - present

Presented a lecture on “Economics and Social Responsibility” at the 20/20 Lecture Series in the Library Center, April 2012

Volunteered to serve as Judge on a committee to choose a team for the “Outstanding Team Award”; the award was given to the Graduate Program at the Nursing Department, April 2012

Member, Faculty Policies and Procedures Committee, August 2011 – August 2012

Member, Information Technology (IT) Board, Fall 2009 - Spring 2010

Faculty representative the Finance and Facilities Committee, Morningside College, August 2008 – May 2009

Attended three *International Assembly for Collegiate Business Education* (IACBE) workshops as part of the accreditation process for the Department of Business and Economics, Morningside College in Kansas City, MO in Fall 2007, Sioux City, IA in August 2008 and then Wayne, NE in October 2008

Volunteered for the Iowa Private College Week to help in recruiting students to Morningside College – August 2008

Volunteered to help the Morningside College IT department in giving new laptop computers orientation to freshmen students, August 2008

Served on the curriculum revision committee to assist the department chair in revising the Department of Business and Economics curriculum, Morningside College, Fall 2007 & Spring 2008

Special lectures on Economic issues to student groups organized by Prof. Bruce Forbes, Prof. Doug Livermore, and Prof. Patrick McKinlay at Morningside College, Fall 2007 & Spring 2008

Served as “*Treasurer*” on the Academic and Cultural Arts Series (ACAS) committee,
Morningside College – August 2007 to May 2008

Served on the faculty search committee for Department of Business Administration and
Economics, Morningside College, for two consecutive years and wrote the advertisement
for the position - Spring 2007 and Spring 2008

Designed and developed the webpage for the Department of Business Administration and
Economics, Morningside College – Fall 2007

Mentored an international graduate student in his practicum to improve his spoken English and
teaching skills, arranged by the International Teaching Assistant Program, Texas Tech
University (Fall 2003)

Service to the Community:

Presented a lecture on “Economics and Social Responsibility” at the 20/20 Lecture Series in the
Library Center, April 2012

Volunteered to serve as Judge on a committee to choose a team for the “Outstanding Team
Award”; the award was given to the Graduate Program at the Nursing Department, April 2012

Contributed to Colorado Combined Campaign, CSU-Pueblo, 2010 - 2011

Volunteered at the Iowa Statewide Poison Control Center, December 2008

Donating member of UNICEF USA, Spring 2006 – present

Donating member of United Way, Sioux City, IA, Fall 2008 – Spring 2009

Coached Cricket to boys and girls at Sioux City Iowa, Summer 2008

Technical Skills

Skills:

Platforms: UNIX and Windows

Statistical Packages: Stata, SAS, RATS, and Eviews

Tools: Visual Basic, Unix, HTML, FrontPage, Microsoft Office Suite

Scholarship and Other Scholarly Activity:

Academic scholarship, Department of Economics, Texas Tech University (Fall 2000)

Text book reviewer for Prentice Hall

Professional Affiliations:

Eastern Economic Association

American Economic Association

American Finance Association

Academy of Economics and Finance