

# Pejman Bahramian

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## Education

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### Academic Education

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<b>PhD in Economics</b>	<b>2017</b>
<i>Eastern Mediterranean University</i>	<i>North Cyprus</i>
Dissertation: <b>Forecasting Energy Prices Using Data Mining Methods</b>	
<b>Master in Economics</b>	<b>2013</b>
<i>Eastern Mediterranean University</i>	<i>North Cyprus</i>
Dissertation: <b>Forecasting US Home Prices with Neural Network and Fuzzy Methods</b>	
<b>Bachelors in Banking Affairs</b>	<b>2011</b>
<i>University of Applied Science and Technology</i>	<i>Iran</i>

### Professional Education

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<b>Professional Certificate for the program on Investment Appraisal and Risk Analysis</b>	<b>2018</b>
<i>John Deutsch International Executive Programs, Queen's University</i>	<i>Canada</i>

## Areas of specialization

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Energy Economics, Econometrics, Time Series Analysis, Machine Learning , Data Mining, Applied Welfare Economics.

## Work Experience

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**2019–Present:** Postdoctoral Research Fellow, Department of Economics, Queen's University, Canada

**2018–2019:** Research Director, FINECON Analytics LTD, North Cyprus

**2017–2018:** Assistant Professor, Department of Economics, Girne American University, North Cyprus

**2016–2017:** Instructor, Department of Economics, Eastern Mediterranean University, North Cyprus

**2013–2016:** Teaching Assistant , Department of Economics, Eastern Mediterranean University, North Cyprus

## Professional Memberships

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Society for Benefit Cost Analysis, American Economic Society, and Canadian Economic Association.

## Research & publication

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### *Papers published in refereed journals*.....

- I:** Bahramian, P., Jenkins, G. P., & Milne, F. (2021). A stakeholder analysis of investments in wind power electricity generation in Ontario. *Energy Economics*, 105569.
- II:** Bahramian, P., Jenkins, G. P., & Milne, F. (2021). The displacement impacts of wind power electricity generation: Costly lessons from Ontario. *Energy Policy*, 152, 112211.
- III:** Bahramian, P., Saliminezhad, A., & Aker, S. (2021). The link between financial stress index and economic activity: prominent Granger causalities across frequencies in Luxembourg. *Journal of Economic Studies*.
- IV:** Bahramian, P., & Saliminezhad, A. (2020). Revisiting purchasing power parity in the ASEAN-5 countries: evidence from the Fourier quantile unit root test. *Applied Economics Letters*, 1-6.
- V:** Saliminezhad, A., & Bahramian, P. (2021). The role of financial stress in the economic activity: Fresh evidence from a Granger-causality in quantiles analysis for the UK and Germany. *International Journal of Finance & Economics*, 26(2), 1670-1680.
- VI:** Bahramian, P., & Saliminezhad, A. (2020). Does Capacity Utilization Predict Inflation? A Wavelet Based Evidence from United States. *Computational Economics*, 1-23.
- VII:** Seraj, M., Bahramian, P., Alhassan, A., & Shahabad, R. D. (2020). The validity of Rodrik's conclusion on real exchange rate and economic growth: factor priority evidence from feature selection approach. *Palgrave Communications*, 6(1), 1-6.
- VIII:** Saliminezhad, A., & Bahramian, P. (2020). Convergence in per capita CO2 emissions: evidence from nonlinear unit root tests in top four oil exporter countries. *International Journal of Energy Sector Management*.
- IX:** Saliminezhad, A., & Bahramian, P. (2020). Clean energy consumption and economic growth nexus: asymmetric time and frequency domain causality testing in China. *Energy Sources, Part B: Economics, Planning, and Policy*, 15(1), 1-12.
- X:** Bahramian, P., Saliminezhad, A. (2020). On the relationship between export and economic growth: A nonparametric causality-in-quantiles approach for Turkey. *The Journal of International Trade & Economic Development*, 29(1), 131-145.
- XI:** Saliminezhad, A., & Bahramian, P. (2020). Manufacturing environment and economic growth in South Africa: evidence from Fourier Toda Yamamoto causality test. *International Journal of Business Environment*, 11(1), 32-46.
- XII:** Jenkins, G. P., Amala Anyabolu, H., & Bahramian, P. (2019). Family decision-making for educational expenditure: new evidence from survey data for Nigeria. *Applied Economics*, 51(52), 5663-5673.
- XIII:** Saliminezhad, A., & Bahramian, P. (2019). The causal relationship between urbanization and economic growth in US: Fresh evidence from the Toda–Yamamoto approach. *International Journal of Contemporary Urban Affairs*, 3(2), 166-172.
- XIV:** Kanda, P. T, Balcilar, M., Bahramian, P., Gupta, R. (2016). Forecasting South African Inflation Using Non-Linear Models: A Weighted Loss-Based Evaluation, *Applied Economics*, Vol 48, Issue 26, 2016.
- XV:** Yorucu, V., Bahramian, P. (2015). Price Modelling of Natural Gas for the EU-12 Countries: Evidence from Panel Co-integration. *Journal of Natural Gas Science and Engineering*,

24, pp. 464-472.

**Papers under review** .....

**I:** Bahramian, P., Saliminezhad, A., & Fethi, S. Clean energy consumption and economic growth nexus in China: Fresh evidence from the rolling and recursive causality approaches.

**II:** Bahramian, P. LoLiMoT Based Algorithm for Testing Granger-causality.

**III:** Bahramian, P. Revisiting the CO2-growth nexus: A symbolic transfer entropy analysis in the OECD.

**IV:** Bahramian, P. Bubble Detection in US Energy Market: Application of Log Periodic Power Law (LPPL) Models.

**Papers in Conference Proceedings** .....

**I:** Bahramian, P. (2021). A stakeholder analysis of investments for wind power electricity generation in Ontario. The Canadian Resource and Environmental Economics Association (CREEA) annual conference, October 1-2 2021.

**II:** Bahramian, P. (2021). A stakeholder analysis of investments for wind power electricity generation in Ontario. The Society for Benefit-Cost Analysis (SBCA) annual conference, March 17-19 2021.

**III:** Bahramian, P. (2017). Non-Linearity Between Inflation Rate and GDP growth in Iran: Evidence from the Markov Switching Vector Auto-Regression Model. Proceedings of the 3th International Conference on Applied Economics and Finance, 6-7 December 2017, Cyprus Science University, North Cyprus.

**IV:** Taheri, E. Bahramian, P.(2015). Economics Sanctions and Women's Economic Right in Iran, Proceedings of the 5 International Conference on Gender/Women's Studies, *Neoliberal Discourse and Gender Equality, 25-27 March 2015, Famagusta, North Cyprus*

**V:** Yorucu, V., Bahramian, P. (2014). Price Modelling of Natural Gas for the EU-12 Countries: Evidence from Panel Co-integration, Proceedings of the 4 International Economics Conference, called Global Stability and Growth and the State of Economics, organized by Turkish Economic Association, Antalya, Turkey.

**Working Papers** .....

**I:** Jenkins, G. P., Anyabolu, H. A., Bahramian, P. (2019). Family Decision Making on Health-care Spending: New Evidence for Nigeria (No. 2019-12). JDI Executive Programs.

**II:** Jenkins, G. P., Bahramain, P., Miklyaev, M. (2019). Estimation of the Economic Opportunity Cost of Labor: An Operational Guide for Mozambique (No. 2019-04). JDI Executive Programs.

**III:** Jenkins, G. P., Bahramain, P., Miklyaev, M., Saint Akindere, S. (2019). Social Value of Time for Investment Appraisal in Mozambique (No. 2019-05). JDI Executive Programs.

**Book** .....

Forecasting US Home Prices with Neural Network and Fuzzy Methods, LAP Lambert Academic Publishing, 2015 , ISBN-13: 978-3659693120

**Works in Progress** .....

**I:** Electricity Trade with Quebec to Integrate Renewable Energy in Ontario: An Integrated Investment Appraisal Analysis .

**II:** Out of Sample Forecasting of Electricity Prices: Application of the GMDH Neural Network.

**III:** Automatic Clustering in Big Data: Application of Metaheuristic Algorithms in US Energy Market.

**IV:** Economic Policy Uncertainty and Housing Market Returns: A Nonparametric Panel Data Analysis for G7 Countries.

**V:** Economic application of advanced binary ant colony algorithm for feature subset selection.

**VI:** Testing unemployment hysteresis: A provincial analysis in Canada.

## Courses Taught

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### **I: Girne American University, North Cyprus**

#### **Graduate:**

Econometrics, Time Series Analysis, Macroeconomics.

#### **Undergraduate:**

Microeconomics, Macroeconomics, Econometrics.

#### **Technical/Computer Related:**

The Applications of MATLAB in Economics and Finance, MATLAB Programming, Evolutionary Algorithms.

### **II: Eastern Mediterranean University, North Cyprus**

#### **Undergraduate:**

Introduction to Microeconomics, Introduction to Macroeconomics, Statistics

#### **Technical/Computer Related:**

Introduction to EViews, Introduction to Stata.

### **III: Queen's University, Canada**

#### **Program on Investment Appraisal and Risk Analysis (PIAR):**

Cost Benefit Analysis.

## Thesis supervision

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### **Master Thesis** .....

Emmanuel Oluwaseun Agboola, MSc Thesis, Economic Growth, Interest Rate and Unemployment in Nigeria: Application of Fourier Toda-Yamamoto , Girne American University, Graduate Institute, Girne, Northern Cyprus, (2018).

Godwin Oluwatosin Yusuph, MSc Thesis, The Nexus Between Geopolitical Risk And The Stock Market; Empirical Evidence From Turkey Using Wavelet Analysis, Girne American University, Graduate Institute, Girne, Northern Cyprus, (2018).

## Workshop Taught

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**April, 2015:** *Google Scholar & Citation Packages ( EndNote )* , 2 hours Lecturing, Eastern Mediterranean University, Department of Economics, Famagusta, North Cyprus

**May, 2015:** *DataStream* , 2 hours Lecturing, Eastern Mediterranean University, Department of Economics, Famagusta, North Cyprus

**May, 2015:** Econometrics By *Eviews* (Short Course) , 2 hours Lecturing, Eastern Mediterranean University, Department of Economics, Famagusta, North Cyprus

**March, 2016:** Spatial Econometrics By *MATLAB* (Short Course) , 8 hours Lecturing, Eastern

Mediterranean University, Department of Economics, Famagusta, North Cyprus

**March, 2017:** Wavelets in Economics Applications (Conference Seminar) , Girne American University, Department of Economics, Girne, North Cyprus

## Training Projects Designed and Delivered

**I:** 13 hours video lectures in Principals and Techniques of Econometrics By Eviews.(Farsi),Tehran, Iran, [\[Link\]](#).

**II:** 12 hours video lectures in Times Series analyses and Applications.(Farsi), Tehran, Iran, [\[Link\]](#).

## Academic Journal Referee

The Energy Journal, Energy Policy, Energy Economics, Computational Economics, Complexity, Global Regional Review, Emerging Markets Finance and Trade, Journal of Forecasting, Neural Computing and Applications, African Journal of Economic and Sustainable Development, International Journal of Economic Policy in Emerging Economies, Journal of Forecasting, Environmental Science and Pollution Research, Energy & Environment, and International Journal of Finance and Economics.

## Honors & awards

**2019:** Accelerate Postdoctoral Fellowship, Mitacs, Canada

**2013:** Full Scholarship, Ministry of Higher Education and Culture, Turkish Republic of North Cyprus (TRNC)

## Computing skills

**High level of knowledge:** in computer hardware and support.

**Advanced level:** in MsOffice, L<sup>A</sup>T<sub>E</sub>X, and MetaTrader.

**Advanced programming skills:** in data analysis/econometrics software languages, including EViews, RStudio, GAUSS, and MATLAB

**Good programming skills:** in Stata, and GAMS

## Languages

**Persian:** Mothertongue

**English:** reading (fluent), writing (fluent), speaking (fluent)

## References

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**I:** Frank Milne

BMO Professor of Economics and Finance

Department of Economics

Queen's University, Ontario, Canada

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**II:** Glenn P. Jenkins

Professor of Economics

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**III:** Hatice Jenkins

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