

Dr. SALMAN KHAN

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Education

2008 - 2011	PhD (Quantitative Finance) Joint Doctoral Program ESSEC-I.A.E, Graduate School of Business, France
2006 - 2007	Master in Financial Engineering (1 st Position with 14.75 average) I.A.E, Graduate School of Business, France
1998 - 2000	M.B.A (Finance-2 nd Position with 3.7 GPA) I.M.S, Peshawar University, Pakistan
1995 - 1997	BSc. Mathematics Edwards College, Peshawar University, Pakistan

Teaching Experience (3 Years)

Suleman Dawood School of Business, LUMS, Lahore, Pakistan. **Nov 2011-**

Assistant Professor (Quantitative Finance)

Responsibilities include teaching courses to BSc.(Hon) Accounting and Finance Program:

- Econometrics (Full Course + LAB), Intermediate Finance (Portfolio Management + Game Simulation)

Euromed Management School, Marseille, France (Part-Time with PhD.) **2010- 2011**

Visiting Lecturer (Finance)

Responsibilities included teaching courses to Masters and Bachelor classes:

- Introduction to Finance and Corporate Finance

I.A.E Graduate School of Business, Aix en Provence, France (Part-Time with PhD.) **2009- 2010**

Visiting Lecturer (Finance)

Responsibilities included teaching courses to Masters and Bachelor classes:

- Mathematical Finance, Hedging Instruments and Hedging process and Financial Accounting

Research

Doctoral Thesis: Crisis, Contagion and Central Bank Intervention

Thesis Supervisor: Dr. Pierre Batteau, President Ecole Doctorale Aix Marseille, Director Finance Department, I.A.E, Aix en Provence.

Jury Composition: Dr. Christian de BOISSIEU, Universite de Paris I (Pantheon-Sorbonne) and member of Council of Economic Analysis attached to Prime minister of France, Dr. Francois Longin, Departement Finance, ESSEC Business School, Paris, Dr. Patrick ROUSSEAU, Universite Paul Cezanne (Aix-Marseille III, I.A.E)

Grade: (Tres Bien avec felicitation du jury) equivalent to Summa cum laud

Publications

- i) Khan S, Batteau P. Should the government directly intervene in stock market during a crisis? The Quarterly Review of Economics and Finance. 2011 Nov;51(4):350–9.

Work under Review

- i) Khan S, Batteau P. Government Intervention in Russian Bourse: A Case of Financial Contagion. Submitted in December 2011.
- ii) Khan S, Are US REITs capable to invoke shocks in foreign REITs markets? Submitted in January 2012.

Work in Progress

- i) Crude oil price shocks to stock market: Evaluating the BRICs case.
 - ii) Central bank intervention: Preempting asset price bubble.
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Research Conferences

- Presented paper at Augustin Cournot Doctoral Days(ACDD), Economics, Management, Finance and Science & Technologies Studies, 7 - 9 April 2010, Strasbourg, France
 - Presented paper at Mediterranean Critical Studies in Accounting and Finance Conference, TELECOM Ecole de Management, 06-07 July 2009, Hammamet, Tunisia.
 - Presented paper at European Doctoral Programmes Association for Management and Business Administration(EAMBA), The 17th Research Summer Academy, 24th – 3rd July 2008, Soréze, France
 - Regularly presented ongoing work during PhD. at finance workshop, ESSEC-CERGAM, I.A.E, Aix en Provence.
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Professional Experience (5 years)

Securities & Exchange Commission, NIC Building, Islamabad, Pakistan January 2003- June 2006

Assistant Director

Responsible for development of regulatory framework and implementation of Voluntary Pension; IFRS compliance; development of offsite surveillance manual regarding market intermediaries, financial analysis and reporting related to intermediaries; designing risk management systems such as Value at Risk models; work related to life insurance companies and other listed companies in context of corporate governance.

Accomplishments:

- Developed and Implemented private pension law including onsite due diligence visits of Investment Banks
 - Implementation of IAS and IFRS. First research on Modaraba sector performance and recommendations.
 - 11 Initial Public Offerings (IPO's) risk assessment.
 - Offsite stock market monitoring and Risk Management.
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PICIC Investment Bank (c/o NIB Bank), Karachi, Pakistan

June 2001-December 2002

Assistant Relationship Manager

Primarily responsible for credits and leasing contracts such as negotiating product related matters (rate, terms and conditions, repayment, documentation, collateral etc., measuring credit risk, conducting onsite visits; managing syndicated lease/loan arrangements, post disbursement project monitoring, recovery, coordination with insurance companies regarding rate, terms and conditions.

Accomplishments:

- Managed 41 leasing transactions including risk assessment and documentation.
- Managed 14 short term credit (Running finance).
- Assessment of credit risk on weekly basis along with financial analysis and reporting.

Computer Skills

- Matlab, core competencies include: January 2007 onward
 - ❖ General Programming(coding)
 - ❖ Optimization Routines
 - ❖ Mathematics, Statistics, Econometrics and Finance toolboxes
- STATA(Econometrics)
- Sun Java Professional Certification April 2001
- Visual Basic(only as a front-end add-in development)
- Microsoft: Word, Excel, Power point, Projects

Professional Trainings and Language Skills

Trainings:

- Due Diligence of Investment Banking, onsite surveillance, March 2006, Karachi, Pakistan.
- Private Pensions, 2 weeks, 2006, Tokyo, Japan.
- Derivatives and Hedging Instruments, 2006, Islamabad, Pakistan.
- Regulation Development, 2005, Islamabad, Pakistan.
- Capital Market, 1 week, NIBAF, 2003, Islamabad, Pakistan.
- International Accounting Standards, 2003, Islamabad, Pakistan.
- Commercial Banking, 2 month training at PICIC investment bank, 2001, Karachi, Pakistan.

Languages: English (Proficient), French (Average), Urdu (Proficient)

Interests: Astronomy, Digital Photography, Hiking, Swimming, Tennis ...
