RESIDENT

Prof. KARIM M. **ABADIR**

UM6P Institute for Advanced Studies

SELECTED PUBLICATION

Abadir KM, 2023, **Explicit minimal representation of variance matrices, and its implication for dynamic volatility models**, *Econometrics Journal*, Vol: 26, ISSN: 1368-4221, Pages:88-104

Karim Abadir is Emeritus Professor of Financial Econometrics at the Business School (Chair of Financial Econometrics 2005-2017). He was in charge of recruiting from March 2006 and Group Head from July 2007 until Sept 2008. He holds a DPhil from Oxford University. His MA (Economics) and BA (Major in Economics, Minor in Business) are from the American University in Cairo. He went to school at the Collège de la Sainte Famille (Jésuites) in Cairo.

RESIDENCY PERIOD

From September 5th to October 10th.

HE HAS WORKED AS

1988-92: Lecturer in Economics, Lincoln College, Oxford University.

1992-93: Research Fellow in Economics, American University in Cairo.

1993: Professional diver, Sinai, Egypt.

1993-94: Senior Lecturer in Statistics and Econometrics, University of Exeter.

1994-96: Reader in Econometrics, University of Exeter.

1996-2005: Professor of Econometrics and Statistics (Chair equally split between the Department of Mathematics and the Department of Economics & Related Studies) and Head of the Statistics Group, University of York.