

Nafeesa Yunus, Ph.D.

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Department of Finance and Economics
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Education

Ph.D., University of Texas at Arlington, 2007.

Major: Finance

M.B.A., Indiana University of Pennsylvania, 2003.

Major: Finance

B.S., Indiana University of Pennsylvania, 2000.

Major: Finance

Professional Positions

Academic - Faculty

Associate Professor of Finance and Real Estate, Merrick School of Business, University of Baltimore. (2014 - Present).

Assistant Professor of Finance and Real Estate, Merrick School of Business, University of Baltimore. (2008 - 2014).

Assistant Professor of Finance, University of Southern Indiana. (2007 - 2008).

Professional Memberships

The American Real Estate Society (2008 - 2013).

Eastern Finance Association (2012).

South West Finance Association (2010 - 2012).

Financial Management Association (2005 - 2012).

Awards and Honors

T. Rowe Price Excellence in Teaching Award. (2012).

RESEARCH

Intellectual Contributions

Refereed Journal Articles

Yunus, N. (Forthcoming). Trends and convergence in global housing markets. (Forthcoming). *Journal of International financial markets institutions and money*.

Yunus, N., Swanson, P. E., & . (2013). A closer look at the U.S. housing market: Modeling relationships among regions. *Real Estate Economics*. 41(3), 542-568.

Yunus, N. (2013). Contagion in international financial markets: A recursive cointegration approach. *Journal of Multinational Financial Management*. 23(4), 327-337.

Yunus, N. (2013). Dynamic interactions among property types: International evidence based on cointegration tests. *Journal of Property Investment and Finance*. 31(2), 135-159.

Yunus, N., & Swanson, P. E. (2012). Changing integration of EMU public property markets. *Journal of International Financial Markets, Institutions & Money*. 22(1), 194-208.

Yunus, N., Hansz, D., & Kennedy, D. (2012). Dynamic interactions between private and public real estate markets: Some international evidence. *Journal of Real Estate Finance and Economics*. 45(4), 021-1040.

Yunus, N. (2012). Modeling relationships among securitized property markets, stock markets, and macroeconomic variables. *Journal of Real Estate Research*. 34(2), 127-156.

Yunus, N. (2009). Increasing Convergence among International Securitized Property Markets? Evidence Based on Cointegration Tests. *Real Estate Economics*. 37(3), 383-411.

Yunus, N., & Swanson, P. E. (2007). Modelling linkages between US and Asia-Pacific securitized property markets. *Journal of Property Research*. 24(2), 95-123.

Presentations

Yunus, N., & Swanson, P. E. "The long-run impact of global securitized real estate within the global equity portfolio," Kohala

Coast, Hawaii. (2013).

Yunus, N. "A closer look at the U.S. housing market: Modeling relationships among regions.," Florida. (2012).

Yunus, N., Hansz, D., Kennedy, D., & . "Dynamic Interaction between Securitized and Unsecuritized property Markets," (2010).

Yunus, N., & Swanson, P. E. "Has EMU increased Convergence among Member Countries Public Property markets?," (2010).

Yunus, N. "Increasing Convergence between US and International Securitized Property Markets: Evidence based on Cointegration Tests," ARES, (2008).

Yunus, N. "Dynamic Interaction among Securitized Property Market, Stock Market and Macroeconomic Fundamentals: International Evidence," FMA, Gaylord Texas. (2008).

Yunus, N. "Increasing Convergence among International Securitized Property Markets?," FMA, Gaylord Texas. (2008).

Yunus, N. "Identifying Diversification Possibilities in Developed Country Public Property Markets," FMA, (2007).

Yunus, N. "Modeling Linkages Between US & Asia-Pacific Securitized Property Markets," ARES, (2007).

Yunus, N. "Modeling Linkages Between US & Asia-Pacific Securitized Property Markets," FMA, (2006).

Contracts, Grants and Sponsored Research

Grants

Yunus, Nafeesa , "Long-run impact of securitized property within a US portfolio" Sponsored by Tiger Research Grant, The University of Baltimore, \$2500. (Present).

Research in Progress

"Analyzing co-movements among states and cities." (On-Going)

"Analyzing housing market dynamics: A copula approach" (On-Going)

"Common stochastic trends in emerging housing markets." (On-Going)

"Convergence of real interest rates: A global perspective." (On-Going)

"Dynamic interactions among US sectors." (Writing Results)

"Portfolio development strategies for the long-run investor." (On-Going)

"Portfolio diversification benefits across emerging markets: Evidence based on regime switching models." (On-Going)

"Reaction of stock prices to dividend shocks: A comparative analysis." (On-Going)

"The long-run impact of global securitized real estate within the global equity portfolio." (Writing Results)

SERVICE

Department Service

Department. (August 2008 - Present).

College Service

Committee Member, Faculty Development Taskforce. (January 2013 - May 2013).

Committee Member, Faculty Development Taskforce. (2010 - 2012).

University Service

Attendee, Convocation, Graduation. (January 2013 - December 2013).

Attendee, Award Ceremony, Service Recognition Program. (2013).

Attendee, Award Ceremony, Award Ceremony honoring Professor Christine Spencer. (2013).

Committee Member, Civility. (2012 - 2012).

Professional Service

Editorial Review Board Member, Journal of Property Research. (2013 - Present).

Editorial Review Board Member, Journal of Real Estate Portfolio Management. (2013 - Present).

Reviewer, Journal Article, Journal of International Financial Markets Institutions & Money. (2011 - 2013).

Reviewer, Journal Article, Quarterly Review of Economics and Finance. (2011 - 2013).

Reviewer, Journal Article, Journal of Real Estate Finance and Economics. (2010 - 2013).

Reviewer, Ad Hoc Reviewer, Journal of Real Estate Research. (2010 - 2013).

Development Activities

Seminar, "MSB's AACSB retreat," (2013).

Seminar, "Experiential Learning Without Leaving the Classroom," (2013).

Workshop, "CELTT Teaching and Learning Day," (2013).

Seminar, "Teaching Excellence in the 21st Century," University of Baltimore. (November 2011 - November 2011).

Seminar, "Getting Published and Overview," University of Baltimore. (October 2011 - October 2011).

Workshop, "Master Teacher Program," (May 2011 - May 2011).