

CURRICULUM VITÆ

Kilani GHOUDI

Short biography

Ghoudi is a professor of statistics at the United Arab Emirates University. I hold a PhD in Statistics from the University of Ottawa, Canada. I also hold a bachelor's degree in industrial engineering and a master's degree in system sciences. Before joining the United Arab Emirates University, I held an associate professor position at the University of Quebec, Canada.

My research interests focus on empirical processes based on pseudo-observations, multivariate nonparametric statistics, extreme values, copula models, dependence models and asymptotic statistical theory. Some of my research work has applications in the diagnostics of time series and regression models. I am also interested in game theory equilibrium and stochastic optimization in the context of supply chain applications.

Information

Address: College of Business and Economics,
United Arab Emirates University,
P.O. Box 15551 Al Ain, United Arab Emirates.

Phone number: (Work) (+971) 3 713 5298

E-mail: kghoudi@uaeu.ac.ae

Citizenship: Canadian

Languages: Fluent in English, French and Arabic

Education

09/1989-08/1992: PhD (Mathematics, Statistics) *University of Ottawa*
Research Topic: Multivariate Randomness Statistics

01/1988-08/1989: M. Sc. (Systems Science) *University of Ottawa*
Research Topic: Multivariate nonparametric quality control statistics

09/1981-06/1987: Engineering Degree (Industrial Engineering), *National School of Engineers, Tunis*

Professional experience

- 2006- present: Professor, *Department of Statistics, United Arab Emirates University*
- 2021- present: Assistant Dean for Research and Graduate Studies, *College of Business and Economics, United Arab Emirates University*
- 2018- 2019: Department Chair, *Department of Statistics, United Arab Emirates University*
- 2017- 2018: Assistant Dean for Research and Graduate Studies, *College of Business and Economics, United Arab Emirates University*
- 2012- 2014: Department Chair, *Department of Statistics, United Arab Emirates University*
- 2002- 2006: Associate professor, *Department of Statistics, United Arab Emirates University*
- 1999-2003: Associate professor, *Department of Mathematics and Computer sciences, University of Québec at Trois-Rivières.*
- 1999-2001: Associate professor, *Department of Statistics, United Arab Emirates University.*

- 1995-1999: Assistant professor, *Department of Mathematics and Computer sciences, University of Québec at Trois-Rivières*
- 1994-1995: Assistant professor, *Department of Mathematics and statistics, University of Ottawa.*
- 1992-1994: Post doctoral fellow, *Department of mathematics and statistics, Laval University*

Recent publications

1. Boulaksil, Y., Hamdouch, Y., Ghoudi, K. and Fransoo, J. (2021) Comparing policies for the stochastic multi-period dual sourcing problem from a supply chain perspective. *International Journal of Production Economics*.
2. Hamdouch, Y., & Ghoudi, K. (2020). A Supply Chain Equilibrium Model with General Price-Dependent Demand. *Operations Research Perspectives*.
3. Jabeen, F., Friesen, H. L., & Ghoudi, K. (2018). Quality of work life of Emirati women and its influence on job satisfaction and turnover intention: evidence from the UAE. *Journal of Organizational Change Management*, 31(2), 352-370.
4. Ghoudi, K., & Rémillard, B. (2018). Serial independence tests for innovations of conditional mean and variance models. *TEST*, 27(1), 3-26.
5. Hamdouch, Y., Qiang, Q. P., & Ghoudi, K. (2017). A closed-loop supply chain equilibrium model with random and price-sensitive demand and return. *Networks and Spatial Economics*, 17(2), 459-503.
6. Ghazal, M., Akmal, M., Iyanna, S., & Ghoudi, K. (2016). Smart plugs: Perceived usefulness and satisfaction: Evidence from United Arab Emirates. *Renewable and Sustainable Energy Reviews*, 55, 1248-1259.
7. Abdel-Maksoud, A., Cheffi, W., & Ghoudi, K. (2016). The mediating effect of shop-floor involvement on relations between advanced management accounting practices and operational non-financial performance indicators. *The British Accounting Review*, 48(2), 169-184.
8. Trabelsi, Z., Masud, M. M., & Ghoudi, K. (2015). Statistical dynamic splay tree filters towards multilevel firewall packet filtering enhancement. *Computers & Security*, 53, 109-131.
9. Maraqa, M. A., & Ghoudi, K. (2015). Survey of public attitude towards bottled and tap water quality in the UAE. *Global Nest journal*, 17(3), 607-617.
10. Ghoudi, K., & Rémillard, B. (2015). Diagnostic tests for innovations of ARMA models using empirical processes of residuals. In *Asymptotic Laws and Methods in Stochastics* (pp. 239-282). Springer New York.
11. Ghoudi, K. and Remillard, B. (2014). Comparison of specification tests for GARCH models. *Computational Statistics and Data Analysis*, 76, 291-300.
12. Bouhaddioui, C., El-Bassiouni, M. Y. and Ghoudi, K. (2014) Interval estimation of variance ratio in non-normal unbalanced one-way random models. *Journal of Statistical Computation and Simulation*, 84, 1329–1344.

Recent Talks

- Ghoudi, K. (2018). [Khmaladze transform and Randomness tests](#). Applied Statistics, Ribno, Slovenia.
- Ghoudi, K. (2018). *Conditional homoscedasticity test in time series with dependent innovations*. Invited presentation at GERAD, HEC Montreal, Montreal, Canada.
- Ghoudi, K. (2018). *Conditional homoscedasticity test in time series with dependent innovations*. Invited presentation at Sherbrooke University, Sherbrooke, Canada.
- Ghoudi, K. (2018). *On Randomness Tests*. Invited presentation at University Claude Bernard, Lyon, France.
- Ghoudi, K. (2017). [On resampling of tests based on empirical copula](#). 61st ISI World Statistics Congress, Marrakech, Morocco.
- Ghoudi, K. (2017). [Goodness of-fit and randomness tests for stochastic volatility models](#). 61st ISI World Statistics Congress, Marrakech, Morocco.
- Ghoudi, K. (2016, March). *Empirical processes and their applications in model testing*. Invited presentation at King Abdullah University of Science and Technology, Thuwl, Saudi Arabia.
- Ghoudi, K. (2015). *Empirical processes based on residuals and their applications*. ICAAM 2015, December 21-24, 2015, Hammamet, Tunisia.