CURRICULUM VITAE

Name and Surname: OlaOluwa Simon YAYA

Date of Birth: 19.06.1977

Work Address: Room 101 (First floor), Department of Statistics & UI-LISA, Faculty of Science, University of Ibadan, Nigeria

Email address: os.yaya@ui.edu.ng; o.s.olaoluwa@gmail.com

Phone number: +2347052185573, +2348094841881

Specialization: Statistics, Time Series Econometrics, Financial Econometrics, Economic Modelling, Big Data and Machine Learning.

Current Post: University Professor (Univ.-Prof.) & Doctoral Advisor: *Global Humanistic University, Curacao*;
Senior Lecturer (2019), *University of Ibadan, Nigeria;*
Research Fellow: *University of Economics Ho Chi Minh City, Vietnam; ILMA University, Pakistan; Centre for Econometrics and Applied Research, Ibadan, Nigeria; Centre for Petroleum, Energy Economics and Law, University of Ibadan, Ibadan, Nigeria*

Websites:

Personal page:	https://sites.google.com/view/olaoluwasyaya/home
University of Ibadan:	https://sci.ui.edu.ng/content/yaya-os
Scopus:	https://www.scopus.com/authid/detail.uri?authorId=35801520200
Google scholar:	https://scholar.google.com/citations?user=4vQSZt4AAAAJ&hl=en
ORCID:	https://orcid.org/0000-0002-7554-3507
Publons:	https://publons.com/researcher/465591/dr-olaoluwa-s-yaya/publications/
Researcher ID:	N-1615-2019
ResearchGate:	https://www.researchgate.net/profile/OlaOluwa_Yaya
LiveDNA:	https://livedna.net/profile.php?dna=234.18987
Ideas Repec:	https://ideas.repec.org/f/pya480.html Rankings in IDEAS for Authors in the last 10 years. Percentiles in RePEc: Nigeria, 2nd (top 0.64% of 313 economic researchers); Africa, 35 (top 1.92% of 1820 economic researchers).

Introduction:

Professor OlaOluwa Simon Yaya is a Senior Lecturer at Department of Statistics (Economic and Finance Statistics Unit), University of Ibadan, Nigeria & University Professor, Global Humanistic University, Curacao. He is also affiliated with the Centre for Econometrics and Applied Research (CEAR), Ibadan, Nigeria, and Centre for Petroleum, Energy Economics and Law (CPEEL), University of Ibadan, Ibadan, Nigeria as Research Fellow. He is an International Research Fellow at the Institute of Business Research, University of Economics Ho Chi Minh City, Vietnam. He is a regular consultant for the Central Bank of Nigeria (CBN) and West African Institute for Financial and Economic Management (WAIFEM). Consultant to the CBN, Department of Statistics, Monetary Policy and Research Departments for CBN for Research projects implementation, Training/Workshop for staff of the Bank. Journal Review and Editorial of CBN Journal of Applied Statistics: Many projects and tasks have been carried out for the Bank and the abridged reported published in reputable journals. This consultancy started since 2014 and it is still on. Consultant to WAIFEM. WAIFEM coordinates operation of five central banks (Nigeria, Ghana, Liberia, Sierra Leone and Gambia). New staff employed by central banks are trained econometric modules and recently, economists in the banks are trained Dynamic Stochastic General Equilibrium (DSGE) models. This consultancy started since 2020 and it is still on.

Academic formation:

2008 – 2013: Ph.D. (Statistics: Time Series and Financial Econometrics), University of Ibadan, Ibadan, Nigeria.

2003 – 2006: M.Sc. (Statistics), University of Ibadan, Ibadan, Nigeria.

1997 – 2001: B.Sc. (Mathematical Sciences, bias in Statistics), FUNAAB, Abeokuta, Nigeria.

Academic Appointments, Fellowships, Collaborations, Scholarships and Prizes:

Global Humanistic University, Curacao: University Professor & Doctoral Advisor 12 May 2022 till date.

Department of Mathematics and Statistics, First Technical University, Ibadan, Nigeria: Adjunct Senior Lectureship for Statistics B.Sc. Programme 20 February 2022 till date.

Department of Mathematical Sciences, Olusegun Agagu University of Science and Technology, Okitipupa, Ondo State, Nigeria: On Accumulated leave/Sabbatical leave Coordinator of Statistics B.Sc. Programme 2 March 2021 – 6 September 2021.

Department of Business Administration, ILMA University, Karachi, Pakistan: Honorary Research Fellowship November 2020 till date.

Associate Lecturer & Research Fellow, Centre for Petroleum, Energy Economics and Law, University of Ibadan, Ibadan, Nigeria. June 2021 till date.

Non-Resident Fellow, Centre for Econometrics and Applied Research (CEAR), Ibadan, Nigeria January 2020 till date

Institute of Business Research, University of Economics Ho Chi Minh City, Vietnam: International Research Fellowship March 2020 till date.

Best Scholar of the year in the 2019 Professor Adenike Osofisan Distinguished Scholar Science Faculty Award.

Post-Doctoral Research Fellowship, Population and Social Science Research Unit, North-West University (Mafikeng Campus), Mmabatho, South Africa. Feb. 2016 – Feb. 2017.

Research Collaborator/Friend of Navarra Centre for International Development (NCID)-Institute of Culture and Society, University of Navarra, Spain: A Number of Research works, funded by Spanish Government’s grant has been completed and published. It is still ongoing. 2013 till date.

The Postgraduate College, University of Ibadan Award for publishing articles from ongoing PhD Thesis 2012.

Dean's Award, College of Natural Sciences, University of Agriculture Abeokuta, Abeokuta, Nigeria 1999/2000.

Departmental Award for the Best GPA, University of Agriculture Abeokuta, Abeokuta, Nigeria 1999/2000.

Community Services/Statistical Consultancy Services and Projects

Facilitator, CBN International Training Institute (ITI) HQ, Maitama, Abuja, Nigeria: CBN 2 weeks training on *Big Data and Machine Learning Tools for Monetary Policy*. 06 June, 2022 – 17 June, 2022 (*tentative*).

Facilitator, CBN International Training Institute (ITI) HQ, Maitama, Abuja, Nigeria: CBN 1 week training on *Big Data and Machine Learning tools for Monetary Policy*. 14-18 March, 2022.

Facilitator, WAIFEM/CBN Learning Centre, Satellite Town, Lagos. Regional Online Course on *Modelling and Forecasting for Policy Analysis for Senior Economists and Directors of Research using Bayesian Dynamic Stochastic General Equilibrium (DSGE) models.* March 7-25, 2022.

Facilitator, Centre for Econometrics and Applied Research (CEAR) *Capacity Building Workshop.* February 14-16, 2022.

Facilitator, CBN HQ, Abuja/READT. Three weeks course on *The Research Process for Policy Analysis at Intermediate, Advanced and Executive levels*. For CBN HQ Abuja Bank Staff, at CBN Learning Centre, Kano, Nigeria. 20 September – 8 October, 2021.

Facilitator, WAIFEM/CBN Learning Centre, Satellite Town, Lagos. Regional Online Course on *Modelling and Forecasting for Policy Analysis for Senior Economists and other Professionals using Dynamic Stochastic General Equilibrium (DSGE) models.* July 12-30, 2021.

Facilitator, CBN International Training Institute (ITI) HQ, Maitama, Abuja, Nigeria: CBN 2 weeks training on *Big Data and Machine Learning Tools for Monetary Policy*. 17-28 May, 2021.

Facilitator, WAIFEM/CBN Learning Centre, Satellite Town, Lagos. *Induction and Capacity Enhancement Course for Economists and Statisticians*. February 3-4, 2020.

Facilitator, CBN International Training Institute: *Research Methods, Survey Methodology and Data Management*: March 25 - April 05, 2019.

INEC Ad-Hoc staff as Collation Officer April-May 2015, July 2018, February-March 2019.

Department of Statistics, Central Bank of Nigeria, Abuja HQ, Nigeria: Participation in a Research work with the Department on *Modelling the Dynamic Dependency between CBN Policy Instruments, Price and Financial Market Indices*. June 2018.

A 5-Day Workshop on Introduction to LaTex Typesetting tool for Scientific Writing for Staff of Department of Statistics, Central Bank of Nigeria, Abuja HQ, April 16-20, 2018.

Department of Statistics, Central Bank of Nigeria, Abuja HQ, Nigeria: Participation in a Research work with the Department on *Forecasting and Determining the predictors of inflations in Nigeria: A Bayesian Model Averaging approach*. January 2017-March 2018.

Resource Person to National Mathematical Centre, Abuja, Nigeria on Fundamental Statistical Skills for Postgraduate Research. August, 2016.

Department of Statistics, Central Bank of Nigeria, Abuja HQ, Nigeria: Participation in a Research Project for the Department and the output of the research is published in CBN JAS: *Volatility in the Nigerian Stock Market: Empirical Application of Beta-t-GARCH Variants*. 2015/2016.

Facilitator, Research & Development Training Ltd (READT), Ikeja, Lagos, Nigeria: CBN 5-day Professional Engagement on Econometrics Training on Modelling Returns and Volatility Spillovers at CBN office, Kaduna. November, 2015.

Department of Statistics, Central Bank of Nigeria, Abuja HQ, Nigeria: Participation in a Research Project for the Department and the output of the research is published in CBN JAS: *Estimating bull and bear betas for the Nigerian stock market: an application of logistic smooth transition model*. 2014/2015.

Research Interests:

Fractional integration and Cointegration, Analysis of Long memory processes, Financial econometrics, high frequency data and Volatility, Unit root, Structural breaks and nonlinearity, Climate change modelling, Big Data, Machine Learning and Pattern Recognition.

Teaching interests:

Time Series analysis, Econometrics, Probability and Statistics, Statistical Computing/Data mining and Machine learning tools

Honours, Distinctions and Membership of Learned Societies:

(a) Member, Nigerian Statistical Association (NSA).
(b) Member, Professional Statistician Society of Nigeria (PSSN).
(c) Member, The Statistics and Probability African Society (SPAS).
(d) Member, African Scientists Directory (ASD)
(e) Member, Asian Council of Science Editors (ACSE No. 234.27957)
(f) Fellow, Royal Statistical Society (RSS No. 109129).
(g) Member, International Statistical Institute (ISI No. 15130).
(h) Member, International Society for Business and Industrial Statistics (ISBIS No. 15130).
(i) Member, LISA2020 Network, University of Colorado, Boulder

Professional and Administrative experiences:

2022 – Date: University Professor (Univ. Prof.), Global Humanistic University, Curacao.

2019 – Date: Senior Lecturer in the Department of Statistics, University of Ibadan, Ibadan, Nigeria.

2021 – 2021: Coordinator, Statistics B.Sc, Programme, Department of Mathematical Sciences, Olusegun Agagu University of Science and Technology, Okitipupa, Ondo State, Nigeria.

2020 – Date: Non-Resident Fellow, Centre for Econometrics and Applied Research, Ibadan, Nigeria.

2020 – Date: Research Fellow, Institute of Business Research, University of Economics Ho Chi Minh City, Vietnam.

2020 – Date: Honorary Research Fellow, ILMA University, Karachi, Pakistan.

2019 – 2021: Sub-Dean Undergraduate (Physical Sciences), Faculty of Science, University of Ibadan, Ibadan, Nigeria.

2016 – 2016: Research Fellow, A year Postdoctoral Research Fellowship, North-West University, South Africa.

2009 – 2019: Assistant Professor (Lecturer Grade II & I) in the Department of Statistics, University of Ibadan, Ibadan, Nigeria.

2007-2008: Data Manager and Monitoring and Evaluation Officer at US PEPFAR, College of Medicine, University of Ibadan and YCARE USAID Project, Lagos, Nigeria.

2003-2006: College Mathematics & Statistics Tutor. Ibadan, Nigeria.

2001-2002: Data Officer at the International Institute of Tropical Agriculture (IITA), Kano Cowpea Station, Kano, Nigeria, during the compulsory National Youth Service Corp's (NYSC) programme.

Project, Dissertation and Thesis

Yaya, O.S. (2005). Modelling and Forecasting the Yield of Cereals in Nigeria: A Case Study of Maize, Millet, Sorghum, Rice and Wheat. M.Sc. Project 2005, University of Ibadan, Ibadan, Nigeria. 62pp.

Yaya, O.S. (2013). On the Variants of Nonlinear Models. Ph.D. Thesis 2013, University of Ibadan, Ibadan, Nigeria. 239pp.

Publications:

(a) Citations and H-Index

I have published over 100 peer-reviewed scientific papers, 5 conference papers and 1 book chapter.

Fifty-three (53) of the peer-reviewed publications are listed on **SCOPUS**. My *h*-index on SCOPUS is 11.
https://www.scopus.com/authid/detail.uri?authorId=35801520200
One hundred and seventeen (117) of my peer-reviewed articles are listed on the **Google scholar** and have been cited 863 times in different articles with i10 index of 26 and H-index of 17
https://scholar.google.com/citations?user=4vQSZt4AAAAJ&hl=en

(b) Articles that have already appeared in Learned Journals

1. Yaya, O. S., Ogbonna, A. E. and Vo, X. V. (2022). Oil shocks and volatility of green investments: GARCH-MIDAS analyses. Resources Policy, 78, 102789. Elsevier.

2. Tiwari, A. K, Abakah, E. J. A., Yaya O. S. and Appiah, K. O. (2022). Tail dependence, Comovement and quantile causality between green bonds and green stocks. *To Appear in* Applied Economics.

3. Adekoya, O.B., Oliyide, J. A., Yaya, O. S. and Al-Faryan, M. A. S. (2022). Does oil connect differently with prominent assets during war? Evidence from intra-day data during the Russia-Ukraine saga. Resources Policy, Volume 77, 102728. Elsevier.

4. Yaya O. S. and Vo, X. V. (2022). Testing Day-of-the-week persistence and seasonality in Spanish Electricity Energy prices. *To appear in* Energy Research Letters.

5. Adekoya, O. B., Yaya, O. S., Oliyide, J. A. and Posu, S. M. A. (2022). Growth and growth disparities in Africa: Are differences in renewable energy use, technological advancement, and institutional reforms responsible? Structural Change and Economic Dynamics, 61: 265-277. Elsevier.

6. Yaya, O. S., Vo, X. V., Ogbonna, A. E. and Adewuyi, A. O. (2022). Modelling Cryptocurrency High-Low Prices using Fractional Cointegrating VAR. International Journal of Finance and Economics, 27: 489–505. Wiley, UK.

7. Akinsomi, O., Coskun, Y., Gil-Alana, L. A. and Yaya, O. S. (2021). Is there convergence between BRICS Listed Property Stocks and International REITs? Journal of Real Estate Portfolio Management, 27:1, 29-42. Taylors & Francis.

8. Olubusoye, O. E., Akintande, O. J., Yaya, O. S., Ogbonna, E. A. and Adenikinju, A. F. (2021). Energy pricing during the COVID-19 Pandemic: Predictive Information-Based Uncertainty Indexes with Machine Learning Algorithm. Intelligent Systems with Applications, 12 (200050): 1-10. Elsevier.

9. Yaya, O. S., Gil-Alana, L. A., Vo, X. V. and Adekoya, O. B. (2021). How fearful are Commodities and US stocks in response to Global fear? Persistence and Cointegration analyses. Resources Policy, Volume 74, December 2021, 102273. Elsevier.

10. Yaya, O. S., Ajose, T. S. and Ogbonna, A. E. (2021). Modelling the Popularity of Some selected Nigerian top Music Stars with Long range dependence. Journal of Science Research, 20.

11. Awolaja, O. G., Yaya, O. S., Vo, X. V., Ogbonna, A. E. and Joseph, S. O. (2021). Unemployment Hysteresis in Middle East and North Africa Countries: Panel SUR-based Unit root test with a Fourier function. Middle East Development Journal, 13 (2), 318-334. Taylors & Francis.

12. Adejumo, P., Ojo, I., Abiona, M., Kolawole, O., Ani, O., Yaya, O., Akinyemi, K., Ajayi, O., Adeyoola, O., Aniagwu, T., Adigun, A., Ogundeji, M, Oni, A., Afun, E., Adefolaju, A., Ogunjo, M. and Adewuyi, J. (2021). Final Year Nursing Students' Knowledge of Genomic Concepts and Readiness for Use in Practice in Selected Federal Institutions in Southwest Nigeria. Annals of Nursing Practice, 8(1): 1120.

13. Babatunde, O. T., Ojo, O. O. and Yaya, O. S. (2021). Modelling Volatility of Bitcoin Prices: Classical or Fractional Integrated GARCH Variants? International Journal of Mathematics and Statistics, 22(2): 21-30.

14. Yaya, O. S., Vo, X. V. and Olayinka, H. A. (2021). Gold and Silver prices, their stocks and market fear gauges: Testing fractional cointegration using a robust approach. Resources Policy, 72, August 2021, 102045 Elsevier.

15. Yaya, O. S., Otekunrin, O. A. and Ogbonna, A. E. (2021). Life Expectancy in West African countries: Evidence of Convergence and Catching up with the North. Statistics in Transition, 22(1): 75-88. Scopus.

16. Olubusoye, O. E., Ogbonna, A. E., Yaya, O. S. and Umolo, D. (2021). An Information-Based Index of Uncertainty and the predictability of Energy Prices. International Journal of Energy Research, 45(7): 10235-10249. Wiley UK.

17. Ojo, O. O., Adepoju, A. A. and Yaya, O. S. (2021). Modelling Nigerian exchange rates with asymmetric GARCH models. Estudios de Economia Aplicada, 2021, 39(2): 1–13. Scopus

18. Yaya, O. S., Ogbonna, A. E., Furuoka, R. and Gil-Alana, L. A. (2021). A new unit root test for unemployment hysteresis based on the autoregressive neural network. Oxford Bulletin of Economics and Statistics, 83(4): 960-981. Wiley UK.

19. Gil-Alana, L. A. and Yaya, O. S. (2021). Testing Fractional Unit Roots with Non-linear Smooth Break Approximations using Fourier functions. Journal of Applied Statistics, 48 (13-15), 2542-2559, Taylors & Francis.

20. Fumitaka, F., Pui, K. L., Ezeoke, C., Jacob, R. I. and Yaya, O. S. (2021). Growth slowdowns and the middle-income trap: Evidence based on new Unit root framework. The Singapore Economic Review. https://doi.org/10.1142/S0217590820500083 Singapore.

21. Gil-Alana, L. A., Mudida, R., Yaya, O. S., Osuolale, K. A. and Ogbonna, A. E. (2021). Mapping US Presidential terms with S&P500 Index: Time Series Analysis approach. International Journal of Finance and Economics, 26:1938–1954. Wiley, UK.

22. Yaya, O. S., Ogbonna, A. E., Mudida, R. and Abu, N. (2021). Market Efficiency and Volatility Persistence of Cryptocurrency during Pre- and Post-Crash Periods of Bitcoin: Evidence based on Fractional Integration. International Journal of Finance and Economics, 26: 1318–1335. Wiley, UK.

23. Yaya, O. S., Abu, N. and Ogundunmade, T. P. (2021). Economic Policy Uncertainty in G7 countries: Evidence of Long-range dependence and Cointegration. Economic Change and Restructuring, 54(2): 541-556 Springer.

24. Babatunde, O. T., Yaya, O. S. and Oladugba, A. V. (2020). Investigating the Specification of the Distributional Assumption of the Innovations of Generalized Autoregressive Score model with its Variants. International Journal of Applied Mathematics and Statistics, 59(4): 118-128.

25. Yaya, O. S., Awolaja, O. G., Okedina, I. M. and Vo, X. V. (2020). Air quality level in California US state: Persistence and Seasonality. Theoretical and Applied Climatology, 142: 1471–1479. Springer.

26. Yaya, O. S. and Gil-Alana, L. A. (2020). Modelling Long range dependence and Non-linearity in the Infant Mortality Rates of Africa countries. International Advances of Economic Research, 26 (3): 303–315. Springer.

27. Gil-Alana, L. A., Yaya, O. S., Awolaja, O. and Cristofaro, L. (2020). Long memory and Time trends in Particulate Matter Pollution (PM2.5 and PM10) in the US States. Journal of Applied Meteorology and Climatology, 59 (8): 1351–1367. Wiley.

28. Yaya, O. S. and Vo, X. V. (2020). Statistical Analysis of Rainfall and Temperature (1901-2016) in South-East Asian Region. Theoretical and Applied Climatology, 142: 287–303 Springer.

29. Gil-Alana, L. A., Yaya, O. S. and Carmona-González, N. (2020). Air Quality in London: Evidence of Persistence, Seasonality and Trends. Theoretical and Applied Climatology, 142: 103–115. Springer.

30. Gil-Alana, L. A., Yaya, O. S. Akinsomi, O. and Coskun, Y. (2020). How do Stocks in BRICS co-move with Real Estate stocks? International Review of Economics and Finance, 69: 93–101. Elsevier.

31. Yaya, O. S., Furuoka, F., Ling, P. K., Jacob, R. I., Ezeoke, C. M. R. and (2020). Investigating Asian Regional Income Convergence using Fourier Unit Root test with Break. International Economics, 161: 120–129. Elsevier.

32. Yaya, O. S., Ogbonna, A. E. and Olubusoye, O. E. (2019). How Persistent and Dynamic Inter-Dependent are pricing of Bitcoin to other Cryptocurrencies Before and After 2017/18 Crash? Physica A, Statistical Mechanics and its Applications, Volume 531, 1 October 2019, 121732. Elsevier.

33. Yaya, O. S., Ogbonna, A. E. and Atoi, N. V. (2019). Are inflation rates in OECD countries actually stationary during 2011-2018? Evidence based on Fourier Nonlinear Unit root tests with Break. The Empirical Economics Review, 9(4): 309-325.

34. Ogunsola, O. E. and Yaya, O. S. (2019). Maximum and Minimum Temperatures in South-Western Nigeria: Time trends, Seasonality and Persistence. Journal of Physics: Conference Series, Volume: 1299. 2019. Scopus.

35. Yaya, O. S., Ogbonna, A. E. and Mudida, R. (2019). Hysteresis of Unemployment rate in Africa: New Findings from Fourier ADF test. Quality and Quantity International Journal of Methodology, 53(6): 2781-2795. Springer.

36. Yaya, O. S., Gil-Alana, L. A. and Amoateng, A. Y. (2019). Under 5 Mortality Rates in G7 countries: Analysis of Fractional persistence, Structural Breaks and Nonlinear Time trends in the Time Series. European Journal of Population, 35(4): 675-694. Springer.

37. Tumala, M. M., Olubusoye, O. E., Yaaba, B. N., Yaya, O. S. and Akanbi, O. B. (2019). Forecasting Nigerian Inflation using Model Averaging methods: Modelling Frameworks to Central Banks. The Empirical Economics Review, 9 (1): 47-72. Bangladesh.

38. Yaya, O. S., Ogbonna, A. E. Akintande, O. J. and Hammed, M. A. (2019). CPI inflation in Africa: Fractional persistence, Mean reversion and Nonlinearity. Statistics in Transition new series, 20(3): 119-132. Portugal.

39. Yaya, O. S., Ling, P. K., Furuoka, F., Ezeoke, C. M. R. and Jacob, R.I. (2019). Can Western African countries catch up with Nigeria? Evidence from Smooth Nonlinearity method in Fractional Unit root framework. International Economics, 158: 51-63. Elsevier.

40. Babatunde, O. T., Yaya, O. S. and Akinlana, D. M. (2019). Misspecification of Generalized Autoregressive Score Models: Monte Carlo Simulations and Applications. International Journal of Mathematics Trends and Technology, 65(3): 72-80.

41. Yaya, O. S., Saka, L. and Akanbi, O. B. (2019). Assessing Market Efficiency and Volatility of Exchange rates in South Africa and United Kingdom: Analysis using Hurst exponent. Journal of Developing Areas, 53(1): 127-145. USA.

42. Yaya, O. S. and Akintande, O. J. (2019). Long range dependence, Nonlinear trend and Breaks in historical Sea-surface and Land-air-surface Global and Regional Temperature anomalies. Theoretical and Applied Climatology, 137: 177-185. Springer.

43. Gil-Alana, L. A., Yaya, O. S. and Fagbamigbe, A. F. (2019). Time Series Analysis of Quarterly Rainfall and Temperature (1900-2012) in sub-Saharan African Countries. Theoretical and Applied Climatology, 137: 61-76. Springer.

44. Yaya, O. S. (2018). Is there Day-of-the-week effects in Returns and Volatility of Cryptocurrency? Journal of Science Research, 17: 77-80. Nigeria.

45. Onianwa, P. O., Yaya, O. S., Akanbi, F. O. M., Adubi, I. O., Ayorinde, M. O., Are, O. O., Nkom, A. T., John, O. E. (2018). Nurses' Perception of Practice-based Learning Approach of Continuing Education Programme as a Tool for Quality Service Delivery in University College Hospital, Ibadan. Prime Medics Journal, 1(1): 39-45.

46. Shittu, O. I., Oyinloye, A. and Yaya, O. S. (2018). Autoregressive time series modelling with asymmetric error innovations. Transactions of the Nigerian Association of Mathematical Physics, 6: 190-199. Nigeria.

47. Yaya, O. S., Shittu, O. I., Ayoola, F. J. and Olutayo, O. G. (2018). Median Realized Variation as a Robust Volatility Measure for estimating Heterogeneous Autoregressive model in the presence of Asymmetry, Jumps and Structural breaks. Nigerian Journal of Securities Market, 3(2): 12-28. Nigeria.

48. Yaya, O. S. (2018). Another Look at the Stationarity of Inflation rates in OECD countries: Application of Structural break-GARCH-based unit root tests. Statistics in Transition new series, 19(3): 477-492 Portugal.

49. Onianwa, P. O., Adubi, I. O., Alonge, T. O., Otegbayo, A. J., Yaya, O. S., Ojo, O. V., Ola, F. T., Layemo, B. O, Emiola, O. R., Mosebolatan, A. O. (2018). Super LED Lamps and Compact Fluorescent Lamps in the Management of Neonatal Jaundice. African Journal of Nursing and Midwifery, 20(2): 1-15. South Africa.

50. Yaya, O. S., Osanyintupin, O. D. and Akintande, O. J. (2018). Determinants of Desired and Actual Number of Children and the Risk of having more than Two Children in Ghana and Nigeria. African Journal of Applied Statistics, 5(2): 403-418. Togo.

51. Gil-Alana, L. A., Gupta, R., Shittu, O. I. and Yaya, O. S. (2018). Market Efficiency of Baltic Stock Markets: A Fractional Integration Approach. Physica A, Statistical Mechanics and its Applications, 511: 251-262. (Elsevier USA).

52. Awe, O. O., Akinlana, D. M., Yaya, O. S. and Aromolaran, O. (2018). Time Series Analysis of the Behaviour of Import and Export of Agricultural and Non-Agricultural Goods in West Africa: A Case Study of Nigeria. Agris-Online Papers in Economics and Informatics, 10(2): 15-22.

53. Tumala, M. M., Olubusoye, O. E., Yaaba, B. N., Yaya, O. S. and Akanbi, O. B. (2018). Investigating Predictors of Inflation in Nigeria: BMA and WALS Techniques. African Journal of Applied Statistics, 5(1): 301-321. Togo.

54. Yaya, O. S., Akinlana, D. M. and Ogbonna, A. E. (2017). Investigating Structural break-GARCH-based Unit root test in US exchange rates. Journal of Science Research, 16: 80-96. Nigeria.

55. Amoateng, A.Y., Setlalentoa, M.B. and Yaya, O.S. (2017). Socio-Demographic Correlates of Volunteerism among Undergraduate Students at North-West University, South Africa. South African Review of Sociology, 48(3): 21-45. (Taylor & Francis).

56. Yaya, O. S., Saka, L., Tumala, M. M., Akinlana, O. A. and Ogbonna, A. E. (2017). Oil Price-US Dollar Exchange Returns and Volatility Spillovers in OPEC Member Countries: Post Global Crisis Period's Analysis. African Journal of Applied Statistics, 4(1): 191-208. Togo.

57. Yaya, O. S., Gil-Alana, L. A. and Olubusoye, O. E. (2017). The Global Financial Crisis: Testing for Fractional Cointegration between US and Nigerian Stock Markets. The Journal of Developing Areas, 51(4): 29-47. USA.

58. Gil-Alana, L. A., Yaya, O. S. and Awe, O. O. (2017). Time Series Analysis of Co-movements in the Prices of Gold and Oil: Fractional Cointegration Approach. Resources Policy, 53: 117-224. Elsevier.

59. Yaya, O. S. (2016). Volatility persistence in Naira exchange rates returns: A pre- and post-global financial crisis. Journal of Science Research, 15: 49-58. Nigeria.

60. Yaya, O. S., Akinlana, D. M. and Shittu, O. I. (2016). Modelling Nigerian banks' share prices using Smooth Transition GARCH Models. CBN Journal of Applied Statistics, 7(2): 137-157. Nigeria.

61. Yaya, O. S., Bada, A. S. and Atoi, N. V. (2016). Volatility in the Nigerian Stock Market: Empirical Application of Beta-t-GARCH Variants. CBN Journal of Applied Statistics, 7(2): 27-48. Nigeria.

62. Olubusoye, O. E., Yaya, O. S. and Ojo, O. O. (2016). Misspecification of variants of Autoregressive GARCH models and Effect on in-sample Forecasting. Journal of Modern Applied Statistical Methods 15(2): 350-361 (USA).

63. Gil-Alana, L. A., Yaya, O. S. and Solademi, E. A. (2016). Testing unit roots, structural breaks and linearity in the inflation rates of the G7 countries with fractional dependence techniques. Applied Stochastic Models in Business and Industry, 32: 711-724 Wiley UK.

64. Olubusoye, O. E. and Yaya, O. S. (2016). Time Series Analysis of Volatility in the Petroleum Markets: The Persistence, Asymmetry and Jumps in the Returns Series. OPEC Energy Review, 42(3): 235-262 Wiley, UK.

65. Yaya, O. S., Tumala, M. M. and Udomboso, C. G. (2016). Volatility persistence and Returns spillovers between Oil and Gold Prices: Analysis before and after the global financial crisis. Resources Policy, 49: 273-281. Elsevier USA.

66. Yaya, O. S. and Shittu, O. I. (2016). Symmetric variants of Logistic Smooth Transition Autoregressive models: Monte Carlo Evidences. Journal of Modern Applied Statistical Methods, 15(1): 711-737. (USA).

67. Gil-Alana, L. A., Gupta, R., Olubusoye, O. E. and Yaya, O. S. (2016). Time Series Analysis of Persistence in Crude Oil Price Volatility across Bull and Bear Regimes. Energy, 109: 29-37. Elsevier USA.

68. Yaya, O. S., Shittu, O. I. and Tumala, M. M. (2015). Comparing Predictive accuracy of Nonlinear Asymmetric Volatility Models: Evidence from the Nigerian Bank Share Prices. Journal of the Nigerian Statistical Association, 27: 1-17 (Nigeria).

69. Yaya, O. S., Gil-Alana, L. A. and Akomolafe, A. A. (2015). Long Memory, Seasonality and Time Trends in the Average Monthly Rainfall in Major cities of Nigeria. CBN Journal of Applied Statistics, 6(2): 39-58. Nigeria.

70. Yaya, O.S., Gil-Alana, L.A. and Carcel, H. (2015). Testing Fractional Persistence and Non-linearities in the Natural Gas Market: An Application of Non-linear Deterministic Terms based on Chebyshev Polynomials in Time. Energy Economics, 52 (A): 240-245. (Elsevier USA).

71. Tumala, M. M. and Yaya, O. S. (2015). Estimating bull and bear betas for the Nigerian stock market: an application of logistic smooth transition model. CBN Journal of Applied Statistics, 6(1b): 263-284 (Nigeria).

72. Gil-Alana, L. A., Yaya, O. S. and Shittu, O. I. (2015). GDP Per Capita in Africa before the Global Financial Crisis: Persistence, Mean Reversion and Long Memory Features. CBN Journal of Applied Statistics, 6(1b): 219-239 (Nigeria).

73. Yaya, O. S., Gil-Alana, L. A. and Shittu, O. I. (2015). Fractional Integration and Asymmetric Volatility in European, American and Asian Bull and Bear Markets: Application of High Frequency Stock Data. International Journal of Finance and Economics, 20(3): 276-290 Wiley UK.

74. Gil-Alana, L. A., Yaya, O. S. and Adepoju, A. A. (2015). Fractional Integration and Structural Breaks in Banks Share Prices in Nigeria. Review of Development Finance, 5(1): 13-23 (Elsevier USA).

75. Yaya, O. S. and Fashae, O. A. (2015). Seasonal Fractional Integrated Time Series Models for Rainfall Data in Nigeria. Theoretical and Applied Climatology, 120 (1-2): 99-108 (Springer).

76. Gupta, R., Gil-Alana, L. A. and Yaya, O. S. (2015). Does Sunspot Numbers Cause Global Temperatures? Evidence from Frequency Domain Causality Test. Applied Economics, 47(8): 798-808 (Taylor & Francis).

77. Yaya, O. S. and Shittu, O. I. (2014). Naira Exchange Rate Volatility: Linear or Nonlinear GARCH Specifications? Journal of the Nigerian Statistical Association, 26: 78-87 (Nigeria).

78. Yaya, O. S., Olubusoye, O. E. and Ojo, O. O. (2014). Estimates and Forecasts of GARCH Model under Misspecified Probability Distributions: A Monte Carlo Simulation Approach. Journal of Modern Applied Statistical Methods Vol. 13(2): 479-492 (United States of America).

79. Gil-Alana, L. A. and Yaya, O. S. (2014). The Relationship between Oil Prices and the Nigerian Stock Market: An Analysis based on Fractional integration and cointegration. Energy Economics, 46: 328-333 (Elsevier USA).

80. Yaya, O. S. and Shittu, O. I. (2014). Specifying Asymmetric STAR models with Linear and Nonlinear GARCH Innovations: Monte Carlo Approach. Journal of Modern Applied Statistical Methods, 13(1): 410-430. (USA).

81. Yaya, O. S. and Gil-Alana, L. A. (2014). The Persistence and Asymmetric Volatility in the Nigerian Stocks Bull and Bear Markets. Economic Modelling, 38: 463-469 (Elsevier USA).

82. Olawuyi, O. J., Jonathan, S. G., Babatunde, F. E., Babalola, B. J., Yaya, O. S., Agbolade, J. O., Aina, D. A. and Egun, C. J. (2014). Accession x treatment interaction, variability and correlation studies of pepper (Capsium spp.) under the influence of arbuscular Mycorrhiza Fungus (Glomus clarum) and Cow Dung. American Journal of Plant Science, 5: 683-690

83. Akanmu, A. O., Olawuyi, O. J, Abiala, M. A., Yaya, O. S. and Odebode, A. C. (2014). Interactive Effects of Some Botanicals and Fusarium spp. on the Growth of Millet Seedlings. Research in Plant Biology, 4(1): 1-11.

84. Gil-Alana, L.A., Yaya, O. S. and Shittu, O. I. (2014). Global Temperatures and Sunspot numbers. Are they related?. Physica A, Statistical Mechanics and its Applications, 396: 42–50 (Elsevier USA).

85. Gil-Alana, L. A., Shittu, O. I. and Yaya, O. S. (2014). On the Persistence and Volatility in European, American and Asian Stocks Bull and Bear Markets. Journal of International Money and Finance 40: 149-162 (Elsevier USA).

86. Yaya, O. S. (2013). Nigerian Stock Index: A Search for Optimal GARCH Model using High Frequency Data. CBN Journal of Applied Statistics, 4(2): 69-85 (Nigeria).

87. Yaya, O. S., Shittu, O. I. and Tumala, M. M. (2013). Estimates of Bull and Bear parameters in Smooth Threshold Parameter Nonlinear Market model: A Comparative study between Nigerian and Foreign Stock Markets. European Journal of Business and Management, 5(7): 107-123 (USA).

88. Adepoju, A.A., Yaya, O.S. and Ojo, O.O. (2013). Estimation of GARCH models for Nigerian Exchange Rates with Non-Gaussian Innovations. Journal of Economics and Sustainable Development, 4(3): 88-97. (USA)

89. Shittu, O. I., Adepoju, K. A. and Yaya, O. S. (2012). On the Convoluted Beta-Exponential Distribution. Journal of Modern Mathematics and Statistics, 6(3-6): 14-22 (India).

90. Shittu, O. I., Adepoju, K. A. and Yaya, O. S. (2012). Statistical Properties of Generalized Alternative Beta Distribution of the Second Kind. Journal of Mathematical Sciences, 23(3): 353-365 (India).

91. Shittu, O. I., Yaya, O. S. and Yemitan, R. A. (2012): On Structural Breaks and Nonstationary Fractional Integration in Time Series. European Journal of Business and Management, 4(5): 40-55. (USA).

92. Gil-Alana, L. A., Shittu, O. I. and Yaya, O. S. (2012). Long memory, Structural breaks and Mean shifts in the Inflation rates in Nigeria. African Journal of Business Management, 6(3): 888-897 (Nairobi and Nigeria)

93. Shittu, O. I. and Yaya, O. S. (2011). On the Autoregressive Fractional Unit Integrated Moving Average (ARFUIMA) Process. Journal of Sustainable Development in Africa, 13 (5): 225-232. (Pennsylvania, USA)

94. Shittu, O. I. and Yaya, O. S. (2010). On Fractionally Integrated Logistic Smooth Transitions in Time Series. American Journal of Scientific and Industrial Research, 1(3): 439-447 (America).

95. Yaya, O. S. and Shittu, O. I. (2010). Long Memory and Estimation of Memory Parameters: Nigerian and US Inflation Rates. International Journal of Physical Sciences, 2(3): 120-131. (Ghana)

96. Yaya, O. S. and Shittu, O. I. (2010). On the Impact of Inflation and Exchange Rate on Conditional Stock Market Volatility: A Re-Assessment. American Journal of Scientific and Industrial Research, 1(2): 115-117. (America)

97. Shittu, O. I. and Yaya, O. S. (2009). Comparison of the Efficiency of Estimation Techniques for Differencing Parameter of Fractional Integrated Time Series. Advances in Theoretical and Applied Mathematics, 4(1): 63–76. (India)

98. Shittu, O. I. and Yaya, O. S. (2009). Measuring Forecast Performance of ARMA and ARFIMA Models: An Application to US Dollar/UK Pound Foreign Exchange Rate. European Journal of Scientific Research, 32(2): 167-176.

99. Shittu, O. I., Yaya, O. S. and Oguntade, E. S. (2009): Modelling Volatility of Stock returns on the Nigerian Stock Exchange. Global Journal of Mathematics and Statistics, 1(2): 87-94. (India).

(c) **Articles that have already appeared in Refereed Conference Proceedings**

100. Yaya, O. S. and Ogbonna, A. E. (2019). Modelling Crude oil-Petroleum products’ price nexus using Dynamic Conditional Correlation GARCH models. Proceedings of the 12th Annual NAEE/IAEE Conference on Energy Efficiency and Access for Sustainable Development in Emerging Economies.

101. Akinsomi, O., Coskun, Y., Gil-Alana, L. A. and Yaya, O. S. (2018). Is there Convergence between the BRICS and International Securitized Property Markets? Proceedings of the 18th African Real Estate Society (AfRES) Conference on Integrating the African Real Estate Market.

102. Shittu, O. I., Adeyemo, E. A., Yaya, O. S., Ayoola, F. J., Shittu, T. I. (2017). Development of New Information Criterion For Model Order Determination in Time Series Modeling. Proceeding of 1st International Conference of the Nigerian Statistical Society, volume 1, 78-82.

103. Olubusoye, O. E., Yaya, O. S. and Ogbonna, A. E. (2014). Modelling Nigerian Electricity Demand using Structural Time Series Approach. Proceedings of the 7th Annual NAEE/IAEE Conference on Energy Access for Economic Development: Policy, Institutional Frameworks and Strategic Options, edited by Adenikinju, A., Iwayemi, A. and Iledare, W. Chapter 37: 664-677.

104. Yaya, O. S. and Shittu, O. I. (2011). On Misspecification of Exponential Transition Models with GARCH Error Terms: The Monte Carlo Evidence. In: Cameron M., et al. (Eds.). Bulletin of the International Statistical Institute Proceedings of the 58th World Statistical Congress 2011. Dublin, Ireland. Poster Spotlight Section CPS001: 5907-5912 pp. ISBN: 978-90-73592-33-9.

(d). **Chapters in Books already Published**

105. Yaya, O. S. and Gil-Alana, L. A. (2020). High and Low Intraday Commodity Prices: A Fractional Integration and Cointegration approach. In Advances in Investment Analysis and Portfolio Management New series, volume 10, Chapter 1, pp 1-27. Edited by C.-F. Lee.

(e) **Teaching Manuals, Technical Reports and Monographs:**

106. Adebayo, B. B., Yaya, O. S., and Ojo, A. K. (2019). Supervised and Unsupervised Topic Modelling in Political Online-Community Forum: Analysis of Forum Post trends in Nigerian Online Community Website. LAP Lambert Academic Publishers, AV Akademikerverlag GmbH & Co, Germany. ISBN978-620-0-09268-7. vii+92.

107. Tumala, M. M., Olubusoye, O. E., Yaaba, B. N., Yaya, O. S. and Akanbi, O. B. (2017). Forecasting and Determining the Predictors of Inflation in Nigeria: A Bayesian Model Averaging approach. A Technical Report Submitted to the Department of Statistics, Central Bank of Nigeria, Abuja. 78pp. Nigeria.

108. Tumala, M. M., Yaya, O. S., Falade, B. S. and Abubakar, M. (2015). Estimating bull and bear betas for the Nigerian stock market: an application of logistic smooth transition model. A Technical Report Submitted to the Department of Statistics, Central Bank of Nigeria, Abuja. 28pp. Nigeria.

109. Yaya, O. S. and Shittu, O. I. (2014). Quick Summary to Time Series Analysis (Questions and Answers Approach). Fasco Publisher, Nigeria. vi+95. ISBN 978-978-935-889-2. Germany.

110. Yaya, O. S. and Shittu, O. I. (2012). STA 331 Lecture Note: Statistical Computing III. 1st Edition. Published by Distance Learning Centre, University of Ibadan, Nigeria.

(f). **Books already Published**

111. Yaya, O. S. (2022). Compendium of Time Series Econometrics with Applications. Ibadan University Printery, Nigeria.

112. Shittu, O. I. and Yaya, O. S. (2011): *Introduction to Time Series Analysis*. Revised Edition. Fasco Publisher, Nigeria. xiv+297 pp. ISBN 978-240-083.

(g). **Articles submitted to journals for peer review (with submission dates)**

113. Yaya O. S., Lukman A. F. and Vo, X. V. Persistence and Volatility Spillovers of Bitcoin price to Gold and Silver prices ***Submitted to*** Resources Policy. **Elsevier**. 18.08.2020.

114. Yaya O. S**,** Adekoya, O. B. and Adesiyan, F. The Persistence of Stock Market Returns during the Presidential elections in Nigeria. ***Submitted to*** Nigerian Journal of Securities Market. 22.10.2020.

115. Yaya O. S., Joseph, S. O. and Shittu, O. I. Performances of Various SUR-based Panel Unit Root tests: Monte Carlo Simulation Evidences. ***Submitted to*** Journal of Modern Applied Statistical Methods. 31.02.2021.

116. Yaya O. S., Vo, X. V. and Adenomon, M. O. Modeling Persistence in Asian Foreign Exchange rates: Implication for Market Efficiency. ***Submitted to*** The Singapore Economic Review. 10.03.2021.

117. Coskun, Y., Akinsomi, O., Gil-Alana, L. A. and Yaya, O. S. Stock Market Responses to COVID-19: Mean Reversion, Dependence and Persistence Behaviours. ***Submitted to*** International Journal of Finance and Economics. 03.06.2021.

118. Ogbonna, A. E., Yaya O. S. and Olubusoye, O. E. Modelling long range dependence and non-linearity of firm-level stocks: Evidence from Nigeria and South Africa. ***Submitted to*** SN Business and Economics. 13.07.2021.

119. Yaya O. S., Ogbonna, A. E., Adekoya, O. B. and Vo, X. V. Economic Policy Uncertainty: Long range dependence and Cointegration with China and the US. ***Submitted to*** Journal of Futures Markets, 29/01/2022.

120. Caporale, G. M., Gil-Alana, L. A. and Yaya, O. S. Modelling persistence and nonlinearities in US treasury 10-year bond-yields. ***Submitted to*** Journal of Economics and Business. 13/02/2022.

121. Adekoya, O. B., Yaya, O. S., Oliyide, J. A. and Vo, X. V. Economic and climate policy uncertainty shocks and the volatility of green investments: Evidence from GARCH-MIDAS. ***Submitted to*** International Journal of Finance and Economics. 21.05.2022.

122. Yaya, O. S., Adekoya, O. B., Vo, X. V. Market efficiency of Asian stocks: Evidence based on Narayan-Liu-Westerlund's GARCH-based Unit root test. ***Submitted to*** International Journal of Finance and Economics. 22.06.2022.

123. Gil-Alana, L. A., Abakah, E. J. A., Yaya O. S. and Tiwari, A. K. Influence of Covid-19 Outbreak on Cryptocurrency Pricing: A Multi-country empirical analysis using a fractional integration framework. ***Submitted to*** Research in International Business and Finance. 01.06.2022.

124. Tiwari, A. K, Sharma, A., Abakah, E. J. A. and Yaya O. S. Asymmetric time-frequency domain volatility spillovers among G7 stock markets: Implications for international portfolio investors. ***Submitted to*** International Review of Financial Analysis. 01.06.2022.

125. Tiwari, A. K, Abakah, E. J. A., Yaya O. S. and Appiah, K. O. Evolution of extreme information spillovers and dominant stocks among BRICS stock markets: Has there been a change over time? ***Submitted to*** American Business Review. 02.06.2022.

126. Fumitaka, F., Gil-Alana, L. A., Yaya O. S., Aruchunan, E. and Ogbonna, A. E. Testing Fractional integration in Time series with Artificial Neural Network nonlinearity. ***Submitted to*** Statistical Methods and Applications. 02.06.2022.

127. Yaya O. S., Ogbonna, A. E., Furuoka, R., Gil-Alana, L. A. and Vo, X. V. Testing Unemployment Hysteresis in European countries: Argument based on three-generation Unit root tests.

128. Yaya, O. S., Ogbonna, A. E., Alobaloke, K. A. and Vo, X. V. Time-variation between metal commodities and oil, and the impact of oil shocks: DCC-MIDAS analysis.

129. Adekoya, O. B., Yaya O. S. and Oduyemi, G. Saudi Arabia's "Vision 2030": Will she likely catch up with any of the 18 countries ahead of her, and when?

(h). **Work in progress:**

131. Yaya, O. S., Adekoya, O. B., Falarunu, T. A. and Vo, X. V. Cryptocurrency and Green investments and the impact of Industrial production shocks: DCC-MIDAS analysis.

Research Co-authors:

• Olarenwaju I. Shittu	University of Ibadan, Ibadan, Nigeria
• Luis A. Gil-Alana	University of Navarra, Pamplona, Spain
• Rangan Gupta	University of Pretoria, Pretoria, South Africa
• Olusanya E. Olubusoye	University of Ibadan, Ibadan, Nigeria
• Adedayo A. Adepoju	University of Ibadan, Ibadan, Nigeria
• Ahamuefula E. Ogbonna	Centre for Econometrics and Applied Research, Ibadan, Nigeria
• Mohammed M. Tumala	Central Bank of Nigeria
• Abiodun S. Bada	Central Bank of Nigeria
• Ngozi V. Atoi	Central Bank of Nigeria
• Oluwadare O. Ojo	Federal University of Technology Akure, Nigeria
• Hector Carcel	University of Navarra, Pamplona, Spain
• Fumitaka Furuoka	University of Malaya, Malaysia
• Kiew Ling Pui	University of Malaya, Malaysia
• Robert Mudida	Strathmore University, Kenya
• Baba N. Yaaba	Central Bank of Nigeria
• Yener Coskun	Capital Markets Board of Turkey & Middle East Technical University
• Kola Akinsomi	University of Witwatersrand, South Africa
• Damola M. Akinlana	University of Florida, Florida, USA
• Olalekan J. Akintande	University of Ibadan, Ibadan, Nigeria
• Oluwagbenga Babatunde	University of Nigeria Nsukka, Nigeria
• Patricia O. Onianwa	University College Hospital, Ibadan, Nigeria
• IyanuOluwa Ojo	University College Hospital & University of Ibadan, Ibadan, Nigeria
• Enitan A. Solademi	University of Minnetoba, Canada
• Yaw A. Amoateng	North-West University, South Africa
• Francis A. Fagbamigbe	College of Medicine, University of Ibadan, Ibadan, Nigeria
• Olutoyin Fashae	University of Ibadan, Ibadan, Nigeria
• Carmona-González N.	Universidad Francisco de Vitoria, Spain
• Oladapo G. Awolaja	Babcock University, Ilishan-Remo, Nigeria
• Chinyere Ezeoke	University of Malaya, Malaysia
• Ray Jacob	University of Malaya, Malaysia
• Adeolu O. Adewuyi	University of Ibadan, Ibadan, Nigeria
• Lorenzo Cristofaro	Faculty of Mathematics, University of Turin, Italy
• Abu Nurudeen	Umaru Musa Yar'adua University, Katshina, Nigeria
• Xuan Vinh Vo	University of Economics Ho Chi Minh City, Vietnam
• Olusegun B. Adekoya	Federal University of Agriculture, Abeokuta, Nigeria
• Monday O. Adenomon	Nasarawa State University, Keffi, Nigeria
• Gbenga T. Babatunde	University of Nigeria, Nsukka, Nigeria
• Hammed A. Olayinka	University of Ibadan, Ibadan, Nigeria
• Aviral Kumar Tiwari	Rajagiri Business School, Rajagiri Valley Campus, Kochi, India

- Emmanuel J. A. Abakah University of Cape Coast School of Economics, Ghana & University of Australia, Adelaide
- Guglielmo M. Caporale Brunel University London, UK.

Journal Reviews and Editorials:

I have served as Reviewer to the following:

Physica A Statistical Mechanics and its Applications,
Journal of Applied Statistics,
Communications in Statistics,
Studies in Nonlinear Dynamics and Econometrics,
Fluctuations and Noise Letters,
Journal of Modern Applied Statistical Methods,
CBN Journal of Applied Statistics,
Social Indicators Research,
Economic Modelling,
Energy Economics,
Theoretical and Applied Climatology,
International Journal of Climatology,
Journal of Applied Meteorology and Climatology,
Frontiers in Earth Science,
Resources Policy,
International Economics,
International Review of Economics and Finance,
African Development Review,
Scientific African, Journal of Science Research,
Emerging Markets Finance and Trade,
International Review of Economics and Finance,
Applied Economics,
Applied Economics Letters
Natural Resources Research,
Plos One,
SN Business and Economics,
Scandinavian Journal of Caring Sciences,
Australian Economic Papers.
North American Journal of Economics and Finance

Publons link: https://publons.com/researcher/465591/dr-olaoluwa-s-yaya/publications/

As a member of journals' Editorial Board
1. Review Editor, Mathematical Finance-Frontiers in Applied Mathematics and Statistics, July 2020 till date.
2. Associate Editor, Asian Journal of Mathematics and Statistics, January 2019 till date.

Conferences, Workshops, Symposia and Retreats attended with Dates and papers read:

1. *LISA 2020 Sustainability Symposium* (University of Colorado Boulder, Department of Mathematics & USAID). Hosted at Kwame Nkrumah University of Science and Technology (KNUST) Laboratory for Interdisciplinary Statistical Analysis in Kumasi, Ghana. 2-6 May, 2022.

2. A 2-day Training Workshop Modules on *Grantsmanship*, *Research Ethics* and *Manuscript Writing for Early Career Researchers*. Organized by Research Management Office & Postgraduate College, University of Ibadan, Nigeria. 26-27 October, 2021; 23-24 November, 2021, and 13-14 December, 2021, respectively.

3. 7th Annual Conference of Asian Council of Science Editors (ACSE) organized for Editors, Reviewers, Researchers, Liberians and Publishers in Asian regions. Virtual by Zoom Meeting App., Deira Dubai, UAE. 21 August, 2021.

4. 2nd Biennual International Conference/Workshop on Economic and Social Goods Forecasting during COVID-19: Data Analytics and Forecasting methods organized by West African Young Statisticians Association. Conference Centre, University of Ibadan, Ibadan, Nigeria. 16-18 June, 2021.
   Paper Presented: ***Yaya, O. S.:*** *Short-Term Forecasting methods.*

5. 7th International Conference of Turkish Economic Association (ICE-TEA 2021) on the Economic and Financial Impacts of Covid-19., online, April 9-11, 2021.
   Paper presented: Coskun, Y., Akinsomi, O., Gil-Alana, L. A. and ***Yaya, O. S.****: Stock Market Responses to COVID-19: Mean Reversion, Dependence and Persistence Behaviours.*

6. 39th Annual conference of the Nigerian Mathematical Society (NMS), April 22-23, 2021
   Paper presented: ***Yaya, O. S.,*** *Babatunde O. T.: Modelling Volatility of Bitcoin prices: classical or Fractional Integrated GARCH variants?*

7. 5th Annual Market Data Workshop. Nigerian Stock Exchange Virtual Event (Webinar), Lagos, Nigeria. 13 November, 2020.
   Virtual Webinar: ***Yaya, O. S.****: Handling Shocks in the Capital Market-A Quantitative Risk Management Approach using Market Data.*

8. International Conference on Business and Finance, University of Economics Ho Chi Minh city, Ho Chi Minh city, Vietnam. *27-28 August, 2020.*
   Paper presented: ***Yaya, O. S.,*** *Gil-Alana, L. A., Adekoya, O. B. and Vo, X. V.:* Commodities and US stocks' fear in response to Global fear? Fractional Persistence and Cointegration analyses.

9. UI Senate Retreat on Challenges and Choices of the University of Ibadan Senate. International Conference Centre, University of Ibadan, Ibadan, Nigeria. *December 6, 2019*.

10. 21st Multidisciplinary International Sciences, Technology, Education, Arts, Management and Social Sciences (ISTEAMS) conference, CSIR-INSI, Cantonment and Balme Conference Hall, University of Ghana, Accra, Ghana. *November 14-16, 2019.*
    Paper Presented: Gil-Alana, L. A., Mudida, R., ***Yaya, O.S.****, Osuolale, K. A. and Ogbonna, A. E.: Mapping US Presidential Terms with S&P500 Index: Time Series Analysis Approach.*

11. A 3-day Conference organized by Ibadan Humboldt Kolleg in Linguistics and Humanistic Medicine on the Theme: Healing Tongues, Therapeutic Potential of Negotiative Communication in Patient-Centred Consultative Encounters. University of Ibadan, UI Conference Centre. *September 23-26, 2019.*

12. 12th Annual Conference of the Nigerian Association for Energy Economics (NAEE)/International Association of Energy Economics (NAEE/IAEE), PTDF Conference Centre, Abuja, Nigeria. *April 14-16, 2019. Paper Presented:* ***Yaya, O.S.*** *and Ogbonna, A.E.: Modelling Crude oil-Petroleum products' price nexus using Dynamic Conditional Correlation GARCH models.*

13. UI DLC Post NUC Validation and Stakeholders Retreat on Re-Engineering UIDLC for Effective Service Delivery. *December 6-8, 2018.* AENON Suites, Oshogbo, Nigeria.

14. 18th AfRES Conference, AfRES Abeokuta, Nigeria. *September 11-14,* 2018, on Integrating the African Real Estate Market.
    Paper Presented: *Akinsomi, O., Coskun, Y., Gil-Alana, L. A. and* ***Yaya, O. S.,*** *Is there Convergence between the BRICS and International Securitized Property Market?*

15. International Society for Business and Industrial Statistics (ISBIS) 2018 Regional Workshop on Basic and Advanced Time Series Analysis: Theory, Practice and Programming. *September 11-14, 2018.* Anchor University, Lagos, Nigeria.

16. A Seminar Presentation of Economic Policy Directorate of the Central Bank of Nigeria, Abuja. *Paper Presented: Tumala, M.M., Olubusoye, O.E., Yaaba, B.N.,* ***Yaya, O.S.*** *and Akanbi, O.B.: Forecasting and Determining the Predictors of Inflation in Nigeria: A Bayesian Model Averaging Approach, May 10, 2018.*

17. 1st International Statistical Conference of the Nigerian Statistical Society (NSA), Akoka, Lagos State, Nigeria. *September 6-8, 2017.*
    Paper Presented: ***Yaya, O.S.****: Another look at the Stationarity of Inflation rates in OECD countries: Application of Structural break-GARCH-based unit root tests.*

18. Annual Meeting of Population Association of America (PAA2017), Chicago, USA. 27-29 April 2017. *Paper Presented: Amoateng, A. Y. and* ***Yaya, O.S.*** *(2017): Politics and the Family: Continuity or Change in Family Formation and Dissolution Patterns in Post-Apartheid South Africa, 2002-2015*.

19. 1st International Conference of the Nigerian Statistical Society (NSS), Conference Centre, University of Ibadan, Nigeria. 3-6 April 2017. *Paper Presented:* ***Yaya, O.S.****, Shittu, O.I. and Eita, J.H.: Another Look at the Stationarity of Inflation rates in OECD countries: Application of Structural break-GARCH-based unit root tests.*

20. 58th Annual Conference of the South African Statistical Association, University of Cape Town, Cape Town. 28 November- 1 December 2016. *Paper Presented: Gil-Alana, L.A., Fagbamigbe, A. and* ***Yaya, O.S.****: Time Series Analysis of Quarterly Rainfall and Temperature (1990-2012) in sub-Saharan African Countries with implications for Global Warming.*

21. 4th Annual NWU Post-doctoral Conference, Potchefstroom, South Africa. 21 September, 2016. *Paper Presented:* ***Yaya, O.S.****, Gil-Alana, L.A. and Amoateng, Y.A.: Under 5 Mortality Rates in G7 countries: Analysis of fractional Persistence, Structural Breaks and Nonlinear Time Trends.*

22. International Conference of the Royal Statistical Society (RSS) 2016, University Place, Manchester, United Kingdom. September 5-8, 2016. *Paper Presented:* ***Yaya, O.S.****, Gil-Alana, L.A. and Amoateng, Y.A.: Under 5 Mortality Rates in G7 countries: Analysis of fractional Persistence, Structural Breaks and Nonlinear Time Trends.*

23. 56th Annual Conference of Nigerian Economic Society (NES), Sheraton Hotel, Abuja, Nigeria. *October 11-14, 2015. Paper Presented:* ***Yaya, O.S.****: Modelling Volatility with Beta-skewed T-EGARCH Framework.*

24. 39th Annual Conference of Nigerian Statistical Association (NSA), State Secretariat, Osogbo, Osun State, Nigeria. *September 9-11, 2015. Paper Presented:* ***Yaya, O.S.****, Akinlana, D.M. and Shittu, O.I.: Estimation and Evaluation of Smooth Transition-GARCH Model for Nigerian Bank Share Prices.*

25. 8th Annual International Conference of Nigerian Association for Energy Economics (NAEE), Trenchard Hall, University of Ibadan, Nigeria. *April 26-28, 2015. Papers Presented: Olusanya, O.E. and* ***Yaya, O.S.****: Time Series Analysis of Volatility in the Petroleum Markets: The Persistence, Asymmetry and Jumps in the Returns Series.*

26. 2nd International Conference on Scientific Research and Innovations. Faculty of Science, University of Ibadan. *March 16-20, 2015. Papers Presented: Olusanya, O.E. and* ***Yaya, O.S.****: Time Series Analysis of Volatility in the Petroleum Markets: The Persistence, Asymmetry and Jumps in the Returns Series*, and *The Persistence and Volatility in Naira Exchange rates returns*.

27. 15th OxMetrics User Conference. Cass Business School, City University, London. *September 4-5, 2014.*

28. 7th Annual Conference of the Nigerian Association for Energy Economics (NAEE), Sheraton Hotel, Abuja, Nigeria. *February 16-18, 2014. Paper Presented: Olusanya, O.E.,* ***Yaya, O.S.*** *and Ogbonna, A.E.: Modelling Nigeria Electricity Demand using Structural Time Series Approach..*

29. 37th Annual Conference of Nigerian Statistical Association (NSA), Uyo State Secretariat, Uyo, Imo State, Nigeria. *September 4-6, 2013. Paper Presented:* ***Yaya, O.S.*** *and Shittu, O.I.: Naira Exchange rate volatility: Linear or Nonlinear GARCH Specifications?.*

30. 18th Annual Conference of The African Econometric Society (AES), La Palm Royale Hotel, Accra, Ghana (in Partnership with University of Ghana). *July 24-26, 2013. Paper Presented:* ***Yaya, O.S.*** *and Shittu, O.I.: Specifying Asymmetric STAR models with Linear and Nonlinear GARCH Innovations: Monte Carlo Approach.*

31. International Conference of Faculty of Science, University of Ibadan, Nigeria. *May 13-17, 2013. Paper Presented: Akanmu, A.O., Olawuyi, O.J, Abiala, M.A.,* ***Yaya, O.S.****, Odebode, A.C. (2013): Interactive Effects of Some Botanicals and fusarium spp. on the Growth of Millet Seedlings.*

32. *Training and Orientation for New UI Staff (Phase II).* Centre for Sustainable Development (CESDEV) in Collaboration with Centre for Social Orientation (CenSO). Faculty of Science Large Lecture Theatre, University of Ibadan. *18-20 December, 2012*.

33. 17th Annual Conference of The African Econometric Society (AES), Imperial Royale Hotel, Kampala, Uganda (in Partnership with Bank of Uganda and Makerere Univ.). *July 25-27, 2012. Paper Presented:* ***Yaya, O.S.****, Gil-Alana, L.A. and Shittu, O.I.: GDP per capita in Africa: Persistence, mean reversion and long memory features.*

34. National Conference on Teaching and Research Innovation in Nigerian Universities organized by International Conference of Mathematical and Computer Science, Redeemers University, Mowe, Ogun State, Nigeria *April 17-20, 2012.*

35. 58th Biennial World Statistics Congress of the International Statistics Institute, The Convention Centre, Dublin, Ireland. *August 21-26, 2011. Paper Submitted for Poster:* ***Yaya, O.S.*** *and Shittu, O.I.: On Misspecification of Exponential Transition Models with GARCH Error Terms: The Monte Carlo Evidence.*

36. 35th Annual Conference of Nigerian Statistical Association (NSA), Presidential Hotel, Akure, Ondo State, Nigeria. *September 21-23, 2011. Paper Presented:* ***Yaya, O.S.*** *and Shittu, O.I.: Structural Breaks and Nonstationary Fractional Integration in Time Series.*

37. 35th Annual Conference of Nigerian Statistical Association (NSA), Presidential Hotel, Akure, Ondo State, Nigeria. *September 21-23, 2011. Paper Presented: Shittu, O.I., Yemitan, R. and* ***Yaya, O.S.****: On Autoregressive Distributed Lag, Cointegration and Error Correction Model.*

38. 34th Annual Conference of Nigerian Statistical Association (NSA), Concorde Hotel, Imo State, Nigeria. *September 22-24, 2010. Paper Presented:* ***Yaya, O.S.*** *and Shittu, O.I.: On the Autoregressive Fractional Unit Integrated Moving Average (ARFUIMA) Process*

39. ICT-Related Training Programme of The MacArthur Foundation Grant (Module II). Kenneth Dike Library, University of Ibadan. *October 25-29, 2010.*

40. International Conference of the Royal Statistical Society (RSS) 2010, Brighton Centre, Brighton, United Kingdom. September 13-17, 2010. *Paper Presented: Shittu, O.I. and **Yaya, O.S.**: On the Impact of Inflation and Exchange Rate on Conditional Stock Market Volatility: A Re-Assessment.*

41. 29th Annual Conference of Nigerian Mathematical Society (NMS), Lagos State, Nigeria. July 20-23, 2010. *Paper Presented: Shittu, O.I. and **Yaya, O.S.**: On Fractionally Integrated Logistic Smooth Transitions in Time Series.*

Teaching Experience:

(a). **Course Taught**

At University of Ibadan

Undergraduate			
Course	Units	Number of Lecturers	Session
STA 131 (Statistical Computing I)	2	1	2009/2010 – 2011/2012 2017/2018 – 2018/2019
STA 231 (Statistical Computing II)	2	1	2009/2010 - 2014/2015, 2016/2017 - 2018/2019
STA 331 (Statistical Computing II)	2	1	2009/2010 – 2013/2014
STA 201 (Statistics for Agriculture and Biological Sciences)	4	2	2012/2013, 2016/2017
STA 204 (General Statistics II)	3	1	2017/2018
STA 212 (Socio-Economic Statistics	4	1	2012/2013
STA 315 (Introduction to Time Series Analysis)	3	1	2018/2019, 2020/2021 – 2021/2022
STA 321 (Statistical Inference III)	4	1	2016/2017
STA 322 (Regression and ANOVA I)	2	2	2014/2015
STA 333 (Laboratory Field Work Survey Methods and Sample Theory)	3	1	2009/2010 - 2011/2012, 2017/2018
STA 421 (Time Series Analysis	3	1	2011/2012 – 2014/2015
Postgraduate			
STA 715 (Official Statistics)	2	1	2017/2018 – 2018/2019, 2020/2021
STA 716 (Advanced Statistical Computing)	2	1	2017/2018 – 2018/2019
STA 723 (Econometrics)	4	2	2017/2018, 2021/2022
STA 725 (Demography)	4	1	2014/2015, 2016/2017
STA 765 (Advanced Time Series Analysis)	3	1	2016/2017, 2020/2021 - 2021/2022

STA 774 (Applied Bayesian Methods)	2	1	2021/2022
STA 776 (Advanced Statistical Computing)	2	1	2017/2018 – 2018/2019, 2020/2021 – 2021/2022
STA 778 (Statistical Pattern Recognition)	3	1	2016/2017
STA 779 (Statistical Data Mining)	3	1	2016/2017

In Department for Mineral Petroleum Energy Economics and Law/ Centre for Petroleum energy Economics and Law, University of Ibadan, Nigeria

Course	Units	Number of Lecturers	Session
CEE 711 (Applied Econometrics)	3	2	2021/2022

At Olusegun Agagu University of Science and Technology, Okitipupa

Course	Units	Number of Lecturers	Session
STA 306 (Statistical Computing & Data Management)	3	1	2019/2020
STA 310 (Laboratory/Field work for Survey Methods and Sampling Theory)	2	1	2019/2020

At First Technical University, Ibadan, Nigeria

Course	Units	Number of Lecturers	Session
STA 211 (Probability II)	2	1	2021/2022
STA 313 (Distribution Theory I)	4	1	2021/2022
STA 421 (Time Series Analysis)	3	1	2021/2022

(b). **Supervision (Department of Statistics)**

(a). Postgraduate Diploma in Statistics (PGDS) Project Reports — 6 Completed
(c). B.Sc. (Statistics) Project Reports — 33 Completed
(d). M.Sc. (Statistics) Projects — 20 Completed
(e) M.Phil/PhD (Statistics) Dissertation — 1 Completed
(e). MPhil., MPhil/PhD, Ph.D. (Statistics) — 4 Ongoing

Supervision (CPEEL/DMPEEL)

(a). M.Sc. (Energy Economics) Projects — 2 (Ongoing)
(b). Ph.D. (Energy Economics) — nil

(c). **Postgraduate Examination within the University of Ibadan**

I have acted in the capacity of Internal/External Examiner in the assessment of the following students' thesis/dissertations:

(a). Internal/External Examiner for PhD thesis on 29 November 2021
Name of Candidate: ADEOSUN, Mabel E.
Thesis title: Suitable Measures of Jumps in Stochastic models for Stock Market indices.

Postgraduate Examination outside the University of Ibadan

nil

(d). **Administrative Responsibilities and Committees**

University

(a) Member, Board of Centre for General Studies, University of Ibadan 1 August 2019 - 31 July 2021
(b) Member, UI Senate Publication Committee 1 August 2019-31 July 2020
(c) Member, University of Ibadan Senate 1 August 2018-31 July 2022

Faculty

(a) Member, Faculty of Science Finance Committee. 4 January 2021 till date.
(b) Member, Ad-Hoc Committee on Spaces for Internally Generated Revenue in the Faculty October, 2021 till date.
(c) Member, Faculty Prospectus Review Committee September, 2021 till date.
(d) Member, Faculty Appointments and Promotions Panel (non-Academic staff) 1 August 2019 – July 2021
(e) Member, Board of Studies, Faculty of Science, University of Ibadan 1 August 2019 – 31 July 2021.
(f) Sub-Dean Undergraduate Programme (Physical Sciences), Faculty of Science, University of Ibadan 1 August 2019 – 31 July 2021.
(g) Member, Local Organizing Committee, Faculty of Science, University of Ibadan 3rd International Conference 2015, 2017, 2019.
(h) Member, Faculty Project/Work Committee Membership. April 2018 till date
(i) Member, Alumni Relations Committee, Faculty of Science July 2018 till date
(j) Member, Student's Award Committee, Faculty of Science July 2018 till date
(k) Member, Faculty of Science Time Table Committee (2011/2012-2013/2014)
(l) Member, Faculty of Science 2013/2014 Post UTME Adhoc Technical Committee
(m) Member, Faculty of Science Senate Computer Committee 2016/2017.
(n) Member, Faculty of Science Publication Committee 2016/2017.
(o) Member, Faculty of Science Representative for Publication Committee 2014/2015.
(p) Member, Faculty of Science Representative for Board of ARCIS 2013/2014.
(q) Member, Faculty of Science ICT Committee 2012/2013.

Department

(a) Coordinator, M.Sc. & Postgraduate Diploma in Statistics Programme February 2022 till date.
(b) Member, Appointment & Promotions Committee February 2022 till date.
(c) Member, Student Affairs Committee February 2022 till date
(d) Member, Department Finance Committee 28 August 2019 till date
(e) Examinations Officer, Department of Statistics. June 2019 – March 2021; February 2022 till date.
(f) Coordinator, B.Sc. Degree Distance Learning Centre (DLC) Programme in Statistics. January 2019 – May 2019.
(g) Deputy Coordinator, B.Sc. Degree Distance Learning Centre (DLC) Programme in Statistics. April 2015-January 2016; February 2017 – December 2018.
(h) Member, Postgraduate Committee.
(i) Coordinator, Departmental Time Table (2011/2012-2013/2014).
(j) Coordinator, Professional Diploma in Statistics Programme (2012/2013).
(k) Coordinator of 100L, 200L, 300L and 400L, Department of Statistics Degree Programme (2009/10- 2013/14).
(l) Coordinator of 100L, 200L and 300L, Distance Learning Degree Programme- Statistics (2009/10- 2011/12).
(m) Member, Research and Publication Committee in the Department 2009 till date.
(n) Member, Workshop/Laboratory Committee. 2009 till date.
(o) Department of Statistics Academic Staff Secretary (2009/10 - 2011/12).

(e). **Software for Teaching and Research**

(a) Typesetting and Presentation: MS Word, MS PowerPoint, Beamer, Latex (WinEdt) and Mathtype.

(b) Software for Computation/Analysis: MS Excel, SPSS, OxARFIMA, OxGARCH, OxGAUSS, GiveWIN-PcGive, EViews, STATA, JMulti, Matlab, RATS and R.

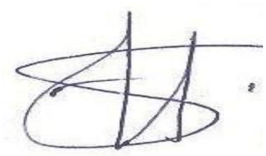
Referees

1. **Professor Olanrewaju I. Shittu**
   Department of Statistics, University of Ibadan, Ibadan, Nigeria
   Phone: +2348067686191
   Email: oi.shittu@hotmail.com

2. **Professor Luis A. Gil-Alana**
   Navarra Center for International Development, University of Navarra, Pamplona, Spain
   Email: alana@unav.es

3. **Professor Fumitaka Furuoka**
   Asia–Europe Institute, University of Malaya, Kuala Lumpur, Malaysia
   Email: fumitaka@um.edu.my; fumitakamy@gmail.com

4. **Professor Afees A. Salisu**
   Extraordinary Professor, University of Pretoria, South Africa & University Professor and Doctoral Advisor, Global Humanistic University (GHU), Curacao
   Email: adebare1@yahoo.com

 *03/06/2022 09:37:51*

Signature/ Date

Dr O. S. Yaya