**Qian Shen, Ph.D.**

Department of Finance and Economics

College of Business and Public Affairs

Alabama A&M University

P. O. Box 429

Normal, Alabama 35762

Tel: (256) 372-4885

Email: [qian.shen@aamu.edu](mailto:qian.shen@aamu.edu)

**EDUCATION**

**Ph.D. – Financial Economics Southern Illinois University Carbondale**

**(December 2002)** Dissertation: Momentum and Contrarian   
 Strategies in Financial Markets.

**B.A. – Business Administration Hanover College**

**(May 1998)**

**TEACHING AND RESEARCH INTERESTS**

**Teaching:** Principles of Finance, International Trade and Policy,  
 Principles of Economics, Managerial Economics,  
 Business Statistics, Basic Economics.

**Research:** Behavioral Finance, Portfolio Investments, Seasonal  
 Abnormalities, and Time Series Related Topics.

**TEACHING EXPERIENCE**

**February 2008 – present Associate Professor** in Economics, Finance,   
 Department of Finance and Economics,   
 College of Business and Public Affairs,  
 Alabama A&M University, Normal, Alabama

**August 2002 – January 2008 Assistant Professor** in Economics, Finance,   
 Department of Finance and Economics,  
 College of Business and Public Affairs,  
 Alabama A&M University, Normal, Alabama.

**August 1998 – May 2002 Graduate Teaching Instructor** in Economics,  
 Department of Economics.   
 Southern Illinois University, Carbondale, Illinois.

### PAPERS AND PRESENTATIONS

**Refereed Journal Articles**

“Student Performance Transformations in Economics Courses after Adoption the Digital  
 Learning Tools – an AAMU Case Study,” Journal of International Finance and Economics, forthcoming.

“Trend-Following Trading Strategies in Commodity Futures: A Re-Examination” (with Andrew C. Szakmary and Subhash C. Sharma) Journal of Banking and Finance, Vol. 34, No.2, (2010), 409-426. Cited: 42 articles.

“Hybrid Vehicles – Are University Students In North Alabama Ready To Buy Them?” The Journal of the Alabama Academy of Science, Vol. 78, No.3-4, July/October (2007) 175-188.

“An Examination of Momentum Strategies in Commodity Futures Markets,” Journal of Futures Markets, Vol. 27, No. 3, (2007), 227-256. Cited: 19 articles.

“Momentum and Contrarian Strategies in International Markets,” Journal of Multinational Financial Management, 15 (2005), 235-255. Cited: 10 articles.

**Refereed Conference Presentations**

“Exchange Rate Momentum Premium” (with Andrew C. Szakmary), presented at the  
 2005 Financial Management Association Annual Meeting, Chicago, Illinois, October   
 2005.

“Price Momentum and Trading Volume in Commodity Futures Market” (with Andrew  
 C. Szakmary), presented at the 2004 Financial Management Association Annual   
 Meeting, New Orleans, Louisiana, October 2004.

“Exchange Rate Momentum in International Stock Markets” (with Andrew C. Szakmary), presented at the 2003 Financial Management Association Annual Meeting, Denver, Colorado, October 2003.

**Selected Presentations**

“Is Halloween Effect still Observable in the US Equity Markets?” presented at IABPAD   
 Orlando Conference, Orlando, Florida, January, 2017.

“Student Performance Transformations in Economics Courses after Adoption the Digital  
 Learning Tools – an AAMU Case Study,” presented at IABE winter conference, Orlando,   
 Florida, March, 2016.

“Momentum Trading Strategies in Stocks,” presented at Beijing Normal University Finance   
 conference, Beijing, P. R. China, June, 2015.

“Financial Well-being Among G13 Countries During the Current Global Financial Crisis”   
 (with James G. Alexander and Marsha D. Griffin), presented at IABPAD conference, Dallas,   
 TX, April 2009.

“Is Current Economic Crisis a Crisis of Capitalism?” (with James G. Alexander and Marsha D.   
 Griffin), presented at IABPAD conferences, Dallas, TX, April 2009.

“Attitudes Toward Hybrid Vehicles: A Case Study” (with Marsha D. Griffin, and   
 James G. Alexander), presented at the 35th Academy of Economics and Finance   
 Annual Meeting, Nashville, Tennessee, February 2008.

“Momentum Strategy in Currency Futures Markets” (with Mohammad Robbani),   
 presented at the 30th Academy of Economics and Finance Annual Meeting, Savannah,   
 Georgia, February 2003.

“Price Momentum and Trading Volume in Commodity Futures Market” (with Andrew C.   
 Szakmary), presented at the 51st Midwest Finance Association Annual Meeting,   
 Chicago, Illinois, March 2002.

“Momentum and Contrarian Strategies in International Markets: Further Evidence” (with  
 Andrew C. Szakmary and Subhash C. Sharma), presented at the 66th Midwest  
 Economics Association Annual Meeting, Chicago, Illinois, March 2002.

“Momentum and Contrarian Strategies in International Markets: Further Evidence” (with  
 Andrew C. Szakmary and Subhash C. Sharma), presented at the 38th Eastern   
 Finance Association Annual Meeting, Baltimore, Maryland, April 2002.

“The Profitability of Momentum and Contrarian Strategies in International Markets: Further Evidence” (with Andrew C. Szakmary and Subhash C. Sharma), presented at the 50th Midwest Finance Association Annual Meeting, Cleveland, Ohio, March 2001.

### PROFESSIONAL ACTIVITIES AND SERVICE

External Editorial Board Member for *Graduate Journal, Ramkamhaeng University* (Thailand)

**Journal ad hoc Reviewer**

*Journal* of International Financial Markets, Institutions & Money

*International Review of Economics & Finance*

**Service**

University Grievance Screening Committee 2016

Faculty Advisor for Finance and Economics Club 2007 – present

COBPA Academic Curriculum Committee 2010 – present

COBPA Promotion and Tenure Committee 2012 – present

COBPA MBA Committee 2013 – present