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Specializations: Statistics, Time Series Econometrics, Financial Econometrics, Financial Engineering, Economic Modelling, Text Mining, Data Science.

Current Post: Associate Professor (2022), *University of Ibadan, Ibadan, Nigeria;*
Research Fellow: *University of Economics Ho Chi Minh City, Ho Chi Minh City, Vietnam;*
Centre for Econometrics and Applied Research, 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/research
Ideas RePEc: https://ideas.repec.org/f/pya480.html
Rankings in IDEAS RePEc for Authors in the last 10 years:
Nigeria: Ranked 3rd of Top 25% Econometricians in Nigeria);
Africa: Ranked 18th of Top 12.5% Econometricians in Africa).

Social media:
LinkedIn: https://www.linkedin.com/in/olaoluwa-s-yaya-phd-8b8aba32/
Twitter: https://twitter.com/yaya_olaoluwa
Facebook: https://web.facebook.com/olaoluwa.yaya.3

Introduction:

OlaOluwa Simon Yaya is Associate Professor at the 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. 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), West African Institute for Financial and Economic Management (WAIFEM) and National Mathematical Centre (NMC), Abuja. He also partners with READT Consultancy Lagos. 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 reports published in reputable journals. This consultancy started in 2014 and it is still on. Consultant to WAIFEM. WAIFEM coordinates the capacity development of five central banks (Nigeria, Ghana, Liberia, Sierra Leone and Gambia). New staff employed by central banks are trained in econometric modules and recently, economists in the banks are trained in Dynamic Stochastic General Equilibrium (DSGE) models. This consultancy started in 2020 and it is still on. He is also a Consultant Time Series Econometrician at the Nigerian Mathematical Centre, Abuja, Nigeria, where on regular bases, he with his team organizes and teaches postgraduate courses at the Centre. He facilitates time series econometric courses for the Statistics programme of

NMC. He is a Member of Accreditation Team of the Chattered Institute of Statisticians of Nigeria and the Associate Editor of Journal of the Chattered Institute of Statistician of Nigeria (JCISON).

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:

Associate Professor of Statistics, University of Ibadan, Ibadan, Nigeria. 1 October, 2022 till date.

University Professor & Doctoral Advisor: Global Humanistic University, Curacao 04 May 2022 till date.

Adjunct Senior Lectureship for Statistics B.Sc. Programme: Department of Mathematical and Computing Sciences, Faculty of Applied Sciences, KolaDaisi University, Ibadan, Nigeria 10 January 2023 – 31 August 2024.

Adjunct Senior Lectureship for Statistics B.Sc. Programme: Department of Mathematics and Statistics, First Technical University, Ibadan, Nigeria 20 February 2022 – 30 June 2022.

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

Associate Lecturer, Department of Mineral Petroleum, Energy Economics and Law, University of Ibadan, Ibadan, Nigeria. June 2021 till date.

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

Scholarships and Prizes:

EBES Best Paper Award at the 5th International Conference on Business and Finance (ICBF 2024), University of Economics Ho Chi Minh City, Ho Chi Minh City, Vietnam. 8-9 August 2024.

Best Scholar of the year in the 2021 Professor Adenike Osofisan Distinguished Science Faculty Scholar Award. https://ui.edu.ng/news/dr-o-syaya-department-statistics-winner-2021-professor-adenike-osofisan-science-faculty-scholar

Best Scholar of the year in the 2019 Professor Adenike Osofisan Distinguished Science Faculty Scholar Award. https://www.ui.edu.ng/news/dr-olaoluwa-yaya-distinguished-science-faculty-scholar-award

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.

Grants/Fellowships/Collaborations:

Revitalising Electoral Engagement in Nigeria: advanced Machine Learning Solution for the 2024 Tertiary Education Trust Fund Institutional Based Research (TET Fund IBR).
As Principal Investigator

Grantee: Tertiary Education Trust Fund, Abuja, Nigeria.
Amount of Grant: N3,250,000

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

Prof Luis A. Gil-Alana's Research Collaboration & Friend of Navarra Centre for International Development (NCID)-Institute of Culture and Society, University of Navarra, Spain.
Grantee: Ministry of Economy, Industry and Competitiveness' (MINEIC), in collaboration with the State Investigation Agency' (AEI), Spain and the European Regional Development Fund (FEDER) (2011 till date).
A Number of Research works, funded by Spanish Government's grant has been completed and published. It is still ongoing. 2012 till date.

Prof Fumitaka Furuoka's Research Collaboration, University of Malaya, Malaysia.
Grantee: Ministry of Higher Education, Malaysia. 2018 till date.

Institute of Business Research, University of Economics Ho Chi Minh City, Vietnam: International Research Fellowship.
Research Fellowship: Ministry of Education and Training, Vietnam, through the University of Economics Ho Chi Minh city. March 2020 till date.
Fellowship Amount: Based on Project turnouts.

Community Services/Statistical Consultancy Services and Projects

Facilitator, University of Ibadan Laboratory for Statistical Analysis: 1-Day Training Programme on *Web Scraping with R*. 04 May, 2024.

Facilitator, CBN International Training Institute (ITI) HQ, Maitama, Abuja, Nigeria: CBN 2 weeks training on *Fundamentals of Big Data Analytics for Monetary Policy*. 11 September, 2023 – 22 September, 2023.

Facilitator, CBN International Training Institute (ITI) HQ, Maitama, Abuja, Nigeria: CBN 2 weeks training on *Big Data Analytics for Central Bank Communications and Dynamic Report Creation*. 3-14 June, 2023.

Facilitator, West Africa Institute for Finance and Economic Management (WAIFEM). Online Regional Course on *Intermediate Modelling and Forecasting for Policy Analysis for Senior Economists and Directors of Research using Classical and Bayesian Dynamic Stochastic General Equilibrium (DSGE) models*. March 6-24, 2023.

Facilitator, Statistics Programme, National Mathematical Centre (NMC), Abuja, Nigeria: *Foundation Postgraduate Virtual Course on Reproducible Econometrics using R*. 28 November - 09 December 2022.

Facilitator, CBN International Training Institute (ITI) HQ, Maitama, Abuja, Nigeria: CBN 2 weeks training on *Big Data and Machine Learning Tools for Monetary Policy*. 20 June, 2022 – 01 July, 2022.

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, Market spillovers and interconnectedness, Unit root, Structural breaks and nonlinearity, Climate change modelling, Data Science, Big Data, Machine Learning and Pattern Recognition.

Teaching interests:

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

Honours, Distinctions and Membership of Learned Societies:

(a) Member, Chattered Institute of Statisticians of Nigeria (CISON)
(b) Member, Nigerian Statistical Association (NSA)
(c) Member, Professional Statistician Society of Nigeria (PSSN)
(d) Member, The Statistics and Probability African Society (SPAS)
(e) Member, African Scientists Directory (ASD)
(f) Member, Asian Council of Science Editors (ACSE No. 234.27957)
(g) Member, Climate-Economy-Energy Modelling Network (CliEEN)
(h) Member, Authors' Licensing and Collecting Society (ALCS)
(i) Royal Statistical Society (RSS), UK

Professional and Administrative experiences:

2024-2026: Member of Accreditation Team, Chattered Institute of Statisticians of Nigeria (CISON).

2022 – Date: Associate Professor of Time Series Econometrics 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.

2019 – 2022: Senior Lecturer in Statistics and Time Series Analysis in the Department of Statistics, University of Ibadan, Ibadan, 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.

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: Lecturer Grade II & I (eqv. Assistant Professor) 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

One hundred and thirty-two (132) of my peer-reviewed articles, 5 conference papers, 3 books and 2 book chapters are listed on **GOOGLE SCHOLAR** and these have been cited 2011 times in different articles with an i10 index of 54 and an H-index of 24.
https://scholar.google.com/citations?user=4vQSZt4AAAAJ&hl=en

Seventy-six (76) of the peer-reviewed publications are listed on **SCOPUS**. My *h*-index on SCOPUS is 17.
https://www.scopus.com/authid/detail.uri?authorId=35801520200

Ninety-five (95) of the peer-reviewed publications are listed on **WEB OF SCIENCE**. My *h*-index on Web of Science is 16.
https://www.webofscience.com/wos/author/record/1301509

(b) Articles that have already appeared in Learned Journals

1) Khan, N., **Yaya, O. S.**, Vo, X. V. and Zada, H. (2024). Quantile time-frequency connectedness and spillovers among financial stress, cryptocurrencies and commodities. ***Being considered in*** Resources Policy.

2) Furuoka, F., Gil-Alana, L. A., **Yaya, O. S.**, and Vo, X. V. (2024). Convergence of gender unemployment gaps in Africa: New evidence from Fourier ADF and KPSS unit root tests with break. ***Accepted in*** Applied Economics.

3) **Yaya, O. S.**, Quintino, D., Ogino, C., Shittu, O. I., Almeida, D. and Ferreira, P. (2024). Volatility interdependencies of cryptocurrencies, gold, oil, and US stocks: Quantile connectedness analysis with intraday data. ***Accepted in*** SN Business and Economics.

4) Ayantse, C., **Yaya, O. S.**, Sakpere, A. B., Abel, O. K. D., Ojo, I. O. and Joseph, O. U. (2024). Systematic Literature Review of Infectious Diseases in Nigeria using Topic Modelling. Journal of Advances in Mathematics and Computer Science, 39(11): 59-75.

5) **Yaya, O. S.**, Zhang, M., Xi, H. and Furuoka, F. (2024). How do leading stock markets in America and Europe connect with Asian stock markets? an analysis of Quantile Dynamic Connectedness. Quantitative Finance and Economics, 8(3): 502-531.

6) Ogbonna, A. E., Farag, M., Akintande, O. J., **Yaya, O. S.** and Olubusoye, O. E. (2024). Re-validating the Phillips Curve Hypothesis in Africa and the Role of Oil Prices: A Mixed-Frequency Approach. Energy, 303, 131862. Elsevier.

7) Gil-Alana, L. A., Dettoni, R. and **Yaya, O. S.** (2024). Stock market prices and dividends in the US: Bubbles or Long-run equilibria relationships. International Review of Financial Analysis, 94, 103319. Elsevier.

8) Furuoka, F., Pui, K. L., Ezeoke, C., Jacob, R. I. and **Yaya, O. S.** (2024). Growth slowdowns and middle-income trap: Evidence from new Unit root framework. The Singapore Economic Review, 69 (1): 461-477. Singapore.

9) **Yaya, O. S.** (2024). Testing Day-of-the-week persistence and seasonality in Spanish Electricity Energy prices. Energy Research Letters, 5(1): 1-7.

10) **Yaya, O. S.**, Olayinka, H. A., Ogbonna, E. A., Al-Faryan, M. A. S. and Vo, X. V. (2024). Dynamic connectedness of Economic Policy Uncertainty in G7 countries, and the influence of the US and UK: Quantile VAR analysis. Economic Change and Restructuring, 57(2), 76. Springer.

11) **Yaya, O. S.**, Adenikinju, O. O. and Olayinka, H. A. (2024). African Stock Markets' connectedness: Quantile VAR Approach. Modern Finance, 2(1): 51-68. Portugal.

12) **Yaya, O. S.**, Adekoya, O. B., Vo, X. V. and Al-Faryan, M. A. S. (2024). Stock Market Efficiency in Asia: Evidence from the Narayan-Liu-Westerlund's GARCH-based Unit root test. International Journal of Finance and Economics, 29(1): 91-101. Wiley, UK.

13) Furuoka, F., Gil-Alana, L. A., **Yaya, O. S.**, Aruchunan, E. and Ogbonna, A. E. (2024). A new fractional integration approach based on neural network nonlinearity with an application to testing unemployment hysteresis. Empirical Economics, 66: 2471-2499. Springer.

14) Ajao, I. O., Olayinka, H. A., Olugbode, M. A., **Yaya, O. S.** and Shittu, O. I. (2023). Long memory cointegration and Dynamic Connectedness of Volatility in US dollar Exchange rates, with FOREX portfolio investment strategy. Quantitative Finance and Economics, 7(4), 646-664.

15) **Yaya, O. S.**, Gil-Alana, L. A., Adesina, A. O., Ogunsola, O. E. and Olayinka, H. A. (2023). Long memory cointegration in the analysis of maximum, minimum and range temperatures in Africa: Implications for Climate change. Atmosphere, 14(8), 1299. Switzerland.

16) Sakpere, W., Sakpere, A. B., Olanipekun, I. and **Yaya, O. S.** (2023). Impact analysis of COVID-19 on Nigerian workers' productivity using multiple correspondence analysis. Scientific African, 21, e01780. Elsevier.

17) Quintino, D. D., **Yaya, O. S.**, Ogino, C. M. and Ferreira, P. (2023). An investigation into the relationship between sugarcane and grain prices in Brazil: a fractional cointegration approach. Biofuels, Bioproducts and Biorefining, 17: 1251–1260. Wiley, UK.

18) Coskun, Y., Akinsomi, O., Gil-Alana, L. A. and **Yaya, O. S.** (2023). Stock market responses to COVID-19: The behaviors of mean reversion, dependence and persistence. Heliyon, 9, e15084. Elsevier.

19) Furuoka, F., **Yaya, O. S.**, Ling, P. K., Al-Faryan, M. A. S. and Islam, M. N. (2023). Transmission of risks between energy and agricultural commodities: Frequency time-varying VAR, asymmetry and portfolio management. Resources Policy, 81, 103339. Elsevier.

20) Tiwari, A. K, Abakah, E. J. A., **Yaya, O. S.** and Appiah, K. O. (2023). Tail risk dependence, comovement and predictability between green bond and green stocks. Applied Economics, 55(2): 201-222. Taylors & Francis.

21) **Yaya, O. S.**, Akano, R. and Adekoya, O. (2023). Market Efficiency and Volatility Persistence of Green Investments Before and During the COVID-19 Pandemic. Asian Economics Letters, 4(1): 1-8.

22) Olalude, G. A., **Yaya, O. S.**, Olayinka, H. A., Jimoh, T. A., Adebiyi, A. A. and Adesina, A. O. (2023). Household expenditure in Africa: Evidence of mean reversion. Statistics in Transition *new series*, 24 (3): 171–186.

23) Caporale, G. M., Gil-Alana, L. A. and **Yaya, O. S.** (2022). Modelling persistence and non-linearities in the US treasury 10-year bond yields. Economics Bulletin, 42(3): 1221-1229.

24) **Yaya, O. S.**, Ogbonna, A., E., Adesina, A. O., Alobaloke, K. and Vo, X. V. (2022). Time-variation between metal commodities and oil, and the impact of oil shocks: GARCH-MIDAS and DCC-MIDAS analyses. Resources Policy, 79, 103036. Elsevier.

25) **Yaya, O. S.**, Lukman A. F. and Vo, X. V. (2022). Persistence and volatility spillovers of Bitcoin price to gold and silver prices. Resources Policy. Resources Policy 79, 103011. Elsevier.

26) Akintande, O. J., Olubusoye, O. E., **Yaya, O. S.** and Abiodun, A. O. (2022). Explainable features responsible for the high or low spread of SARS-COV-2: Africa in View. Scientific African, 17, e01301. Elsevier.

27) **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.

28) 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.

29) 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.

30) **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.

31) 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.

32) 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.

33) **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, 102273. Elsevier.

34) 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.

35) Adejumo, P., Ojo, I., Abiona, M., Kolawole, O., Ani, O., **Yaya, O. S.**, 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.

36) 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.

37) **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.

38) **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 new series, 22(1): 75-88. Scopus.

39) 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.

40) 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

41) **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.

42) 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.

43) 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.

44) **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.

45) **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.

46) 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.

47) **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.

48) **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.

49) 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, UK.

50) **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.

51) 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.

52) 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.

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

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165) A new SUR-KPSS unit root test with neural network nonlinearity.

Research Co-authors:

●	Olarenwaju I. Shittu	University of Ibadan, Ibadan, Nigeria
●	Luis A. Gil-Alana	University of Navarra, Pamplona, Spain
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●	Olusanya E. Olubusoye	University of Ibadan, Ibadan, Nigeria
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●	Abiodun S. Bada	Central Bank of Nigeria
●	Ngozi V. Atoi	Central Bank of Nigeria
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●	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
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●	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 Nieves	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
●	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.
●	Aarzoo Sharma	CCS University, Uttar Pradesh, India
●	Kingsley Opoku Appiah	Kwame Nkrumah University of Science and Technology Business School, Ghana.
●	Markos Farag	University of Cologne, Germany
●	Mamdouh A. Al-Faryan	University of Portsmouth, Portsmouth, United Kingdom & Consultant in Economics and Finance, Riyadh, Saudi Arabia
●	Johnson A. Oliyide	Federal University of Agriculture, Abeokuta, Nigeria
●	Oluwaseun A. Adesina	Ladoke Akintola University of Technology, Ogbomoso, Nigeria
●	Aderonke B. Sakpere	University of Ibadan, Ibadan, Nigeria.
●	M. Nazmul Islam	BRAC Business School, BRAC University, Dhaka, Bangladesh
●	Robinson Dettoni	Universidad de Santiago de Chile, Santiago, Chile.
●	Miao Zhang	Xiamen University, China
●	Han Xi	Xiamen University, China
●	Olayinka O. Adenikinju	Bowen University, Iwo, Nigeria.
●	Dasauki C. Musa	Babcock University, Ilishan-Remo, Nigeria
●	Sakiru A. Solarin	Multimedia University, Malaysia.
●	Toyin O. Oguntola	Ladoke Akintola University of Technology, Ogbomoso, Nigeria
●	Naveed Khan	Faculty of Management Sciences, International Islamic University,

Islamabad Pakistan

- Ozair Siddiqui — Faculty of Management Sciences, International Islamic University, Islamabad Pakistan
- Gloria Claudio-Quiroga — Universidad Francisco de Vitoria, Madrid, Spain

Journal Reviews and Editorials:

I have served as a Reviewer to the following journals:

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,
Polar Science,
Asian Economic Letters
Financial Innovation,
OPEC Energy Review,
Energy Research Letters
Renewable Energy,
Global Strategic & Security Studies Review,
The Energy Journal,
Journal of Commodity Markets,
Heliyon.

Publons link: https://www.webofscience.com/wos/author/record/1301509?authorIds=1301509

As a member of journals' Editorial Board:

1. Review Editor, Mathematical Finance - Frontiers in Applied Mathematics and Statistics, July 2020 till date. https://www.frontiersin.org/journals/applied-mathematics-and-statistics/editors

2. Associate Editor, Asian Journal of Mathematics and Statistics, January 2019 till date.

3. Editorial Board Member, Modern Finance Journal. August, 2023. https://mf-journal.com/index.php/mf/about/editorialTeam

4. Associate Editor, Journal of the Chattered Institute of Statisticians of Nigeria. July 2024 till date.

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

1) 75th International Innovation Conference on Research, Innovation and sustainable development: Impacting the Global Community. 2nd-4th October, 2024.
Paper presented: Akinkunmi, W. B., ***Yaya, O. S.,*** *Akinyemi, K. E., Ogunsola, O. A.., Folorunsho, M. A. and Etebefia, S. O.:* Bipower variation test for jumps in time series data.

2) IndabaX Malawi 2024 Conference on Deep Learning, Malawi University of Business and Applied Sciences, Malawi. *23-24 August, 2024.*
Paper presented: Ohue, P. O., Olubusoye, O. E. and ***Yaya, O. S.****:* Voter Apathy in Nigeria: Leveraging Bayesian Networks and Deep Learning models for evidence-based solutions.

3) 5th International Conference on Business and Finance, University of Economics Ho Chi Minh city, Ho Chi Minh city, Vietnam. *8-9 August, 2024.*
Paper presented: Furuoka, F., Gil-Alana, L.A., ***Yaya, O. S.****, and Vo, X.V.:* Convergence of gender unemployment gaps in Africa: New evidence from Fourier ADF and KPSS unit root tests with break.

4) 2nd Annual Conference of the Nigerian Association of Macroeconomic Modellers (NAMM) on Global Shocks and Emerging Economic Fallouts: Implications and Options for African Economies, Centre for Petroleum, Energy Economics and Law (CPEEL), University of Ibadan, Ibadan, Nigeria. November 27-28, 2023.
Paper Presented: ***Yaya, O. S.****, Zhang, M., Zi, H. and Furuoka, F. Quantile Dynamic Connectedness of America & European Stocks to Asian Stocks.*

5) 1st International conference on Empirical Economics at PSU-Altoona. Pennsylvania State University, Altoona, USA. Virtual, 5 August, 2023.
Paper Presented: Abakah, E. J. A., Tiwari, A. K., ***Yaya, O. S.****, Appiah, K. O. A quantile analysis on the dynamic dependence and spillovers among stock market return in the BRICS.*

6) 5th International Conference on Scientific Research in Nigeria, Faculty of Science, University of Ibadan, Nigeria. *May 2-5, 2023.*
Paper Presented: ***Yaya, O S.****, Gil-Alana, L. A., Adesina, A. O., Ogunsola, O. E. and Olayinka, H. A. Long memory cointegration in the analysis of maximum, minimum and range temperatures in Africa: Implications for Climate change.*

7) A 1-day workshop on Awareness Program on Research Ethics for Researcher for Researchers. Trenchard Hall, University of Ibadan, Nigeria. 28, April, 2023.

8) A 2-day workshop on Modern Research Ethics for Members of University of Ibadan Research Ethics Committees. Lady-Bank Anthony Hall, Institute of African Studies, University of Ibadan, Nigeria. 26-27, April, 2023.

9) *LISA2020 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.

10) 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.

11) 7th Annual Conference of Asian Council of Science Editors (ACSE) organized for Editors, Reviewers, Researchers, Liberians and Publishers in Asian regions on "Educate, engage, Experience and Empower". Virtual by Zoom Meeting App., Deira Dubai, UAE. 21 August, 2021.

12) 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.*

13) 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.*

14) 39th Annual conference of the Nigerian Mathematical Society (NMS), Redeemers University, Ede, Osun State, Nigeria. April 22-23, 2021. *Online.*
Paper presented: ***Yaya, O. S.,*** *Babatunde O. T.: Modelling Volatility of Bitcoin prices: classical or Fractional Integrated GARCH variants?*

15) 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.*

16) 1st 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.

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

18) 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.*

19) 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.*

20) 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.*

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

22) 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?*

23) 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.

24) 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.*

25) 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.*

26) 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*.

27) 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.*

28) 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.*

29) 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.*

30) 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.

31) 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.*

32) 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.*

33) 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.*

34) 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*.

35) 15th OxMetrics User Conference. Cass Business School, City University, London. *September 4-5, 2014.*

36) 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.*

37) 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?*

38) 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.*

39) 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.*

40) *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.*

41) 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.*

42) 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.*

43) 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.*

44) 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.*

45) 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.*

46) 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*

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

48) 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.*

49) 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 – 2023/2024
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
STA 427 (Time Series Analysis II)	3	1	2022/2023 – 2023/2024
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, 2022/2023 – 2022/2023
STA 725 (Demography)	4	1	2014/2015, 2016/2017
STA 765 (Advanced Time Series Analysis)	3	1	2016/2017, 2020/2021 - 2023/2024
STA 774 (Applied Bayesian Methods)	2	1	2021/2022
STA 775 (Mathematics of Finance)	2	1	2021/2022 – 2023/2024
STA 776 (Advanced Statistical Computing)	2	1	2017/2018 – 2018/2019, 2020/2021 – 2023/2024
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	3	2021/2022 - 2022/2023

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

At KolaDaisi University, Ibadan, Nigeria

Course	Units	Number of Lecturers	Session
STA 107 (Introduction to Statistics I)	3	1	2022/2023
STA 108 (Introduction to Statistics II)	3	1	2022/2023
STA 201 (Statistics for Biological Scs.)	3	1	2022/2023

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

(a). Postgraduate Diploma in Statistics (PGDS) Project Reports — 6 Completed
(b). B.Sc. (Statistics) Project Reports — 33 Completed
(c). M.Sc. (Statistics) Projects — 20 Completed
(d) M. Phil/PhD (Statistics) Dissertation — 1 Completed
(e) PhD (Statistics) Thesis — 1 Completed
(e). MPhil., MPhil/PhD, Ph.D. (Statistics) — 8 Ongoing

PhD Thesis Completed:

- *Name of Student:* Rafiu O. AKANO.
  Thesis title: Vector AutoRegressive Moving Average Model with Vector Autocorrelated Error Structure and Fractional Integration Modelling of the Nigerian Economy.
  Date: 31 May 2024.

Supervision (CPEEL/DMPEEL)

(a). M.Sc. (Energy Studies, Renewables & Economics) Projects — 4 (Ongoing)

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:

- Internal/External Examiner for PhD examination on 29 November 2021
Name of Candidate: Mabel E. ADEOSUN
Thesis title: Suitable Measures of Jumps in Stochastic models for Stock Market indices.
Department: Mathematics

- Internal/External Examiner for PhD examination on 21 November 2022
Name of Candidate: Philip Ajibola BANKOLE
Department: Mathematics
Thesis title: Fast Fourier Transform and Formulation of Economic Recession Induced Stochastic Volatility Models for American Options Computation.

- Internal/External Examiner for MPhil/PhD conversion examination on 31 January 2024
Name of Candidate: Abiodun BABALOLA
Dissertation title: Analysis of electricity and healthcare delivery at the primary health centres in the local government areas of Ibadan Metropolis, Oyo State, Nigeria.
Department: Minerals, Petroleum, Energy Economics and Law

- Internal/External Examiner for PhD examination on 22 March 2024
Name of Candidate: Rufus Akinboade JOKOTOLA
Department: Mathematics
Thesis title: Stochastic models of a Single-Stage Produce to Order in a Manufacturing System.

Postgraduate College Committee Meetings, University of Ibadan
I have been acting as PhD Abstract Assessors for Postgraduate College Committee meetings since January 2023. This is still on going

Department of Statistics Postgraduate Coordination, University of Ibadan
1 MPhil Graduation
5 PhD Abstract at PGC level
June 2024. This is still on going

Postgraduate Examination outside the University of Ibadan
nil

(d). **Administrative Responsibilities and Committees (within and outside the University)**

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, UI Congregation Representative in Senate 1 August 2018-31 July 2024
(d) Member, University of Ibadan Servicom Unit 9 November 2022 – 8 November 2025.
(e) Member, Science and Technology Research Ethics Committee 01 November, 2022 till date.

Faculty
(a) Member, Faculty Appointments and Promotions Panel (Part I) 1 August 2023 – July 2025.
(b) Member, Faculty of Science Finance Committee. 1 August 2021 – 31 July 2023.
(c) Member, Ad-Hoc Committee on Spaces for Internally Generated Revenue in the Faculty. October, 2021

– 31 July 2023.

(d) Member, Faculty Prospectus Review Committee September, 2021 till date.

(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, 2021, 2023.

(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, Postgraduate Programmes (MPhil., MPhil/PhD, and PhD) June 2024 till date

(b) Coordinator, M.Sc. & Postgraduate Diploma in Statistics Programme February 2022 – September 2023.

(c) Member, Appointment & Promotions Committee February 2022 till date.

(d) Member, Student Affairs Committee February 2022 till date

(e) Member, Department Finance Committee 28 August 2019 till date

(f) Examinations Officer, Department of Statistics. June 2019 – March 2021; February 2022 – June 2024

(g) Coordinator, B.Sc. Degree Distance Learning Centre (DLC) Programme in Statistics. January 2019 – May 2019.

(h) Deputy Coordinator, B.Sc. Degree Distance Learning Centre (DLC) Programme in Statistics. April 2015-January 2016; February 2017 – December 2018.

(i) Member, Postgraduate Committee.

(j) Coordinator, Departmental Time Table (2011/2012-2013/2014).

(k) Coordinator, Professional Diploma in Statistics Programme (2012/2013).

(l) Coordinator of 100L, 200L, 300L and 400L, Department of Statistics Degree Programme (2009/10- 2013/14).

(m) Coordinator of 100L, 200L and 300L, Distance Learning Degree Programme- Statistics (2009/10- 2011/12).

(n) Member, Research and Publication Committee in the Department 2009 till date.

(o) Member, Workshop/Laboratory Committee. 2009 till date.

(p) Department of Statistics Academic Staff Secretary (2009/10 - 2011/12).

Outside the University

2024: Editorial Committee, 2024 Chattered Institute of Statisticians of Nigeria (CISON) Conference. 9-13 September, 2024.

2024: Member, National Organising Committee of the 2024 Chattered Institute of Statisticians of Nigeria (CISON) Conference. 9-13 September, 2024.

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

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

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

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