

Dr. Saghir Pervaiz Ghauri



EDUCATION

PhD – Economics (2017)

*“Papers on Relationship between Inflation and Relative price variability: case of Pakistan”
from Pakistan Institute of Development Economics, Quaid-e-Azam University
Campus, Islamabad.*

M.A. in Statistics (1989)

University of Karachi, Karachi

Microsoft Certified Professional (1999)

Microsoft, USA.

One Year Diploma in Computer Science (1995)

International College of Computer Science, Karachi.

HEC approved Supervisor (Management Sciences & Business Education)

FIELD OF INTEREST

Econometrics, Time Series Analysis with specialized skills on Eviews, STATA and SPSS

RESEARCH PUBLICATIONS

Published Papers

Impact Factor

- 1 **Ghuri, Saghir Pervaiz et. al.(2006)**, "Testing of Unit root in the Presence of Structural Breaks", University Library of Munich, Germany MPRA paper No 1797, (December 2006)
<http://ideas.repec.org/p/pramprapa/1797.html>
- 2 **Ghuri, Saghir Pervaiz & Khalid Sarwar Qureshi (2008)**, "Volatility in Stock Market Daily Returns: A Cases study of Pakistan (FY94-FY07)", IUB Journal of Social Sciences and Humanities, Vol 6 No 2 – November 2008 (pp 34-47)
- 3 **Ghuri, Saghir Pervaiz et. al (2012)** "Evaluating the Statistical Measures of Core Inflation in Pakistan", Interdisciplinary Journal of Contemporary Research in Business, Vol 3, No 10 – February 2012 (pp 456-467) <http://connection.ebscohost.com/c/articles/77243788/evaluating-statistical-measures-core-inflation-pakistan>
- 4 **Ghuri, Saghir Pervaiz et. al. (2012)**, "The Capital Asset Pricing Model: Empirical Evidence from Pakistan", University Library of Munich, Germany MPRA paper No 41961, (October, 2012)
<http://ideas.repec.org/p/pramprapa/41961.html>
- 5 **Ghuri, Saghir Pervaiz et. al.(2013)**, "Price level convergence: evidence from Pakistan cities", Pakistan Economic and Social Review, Vol. 51, No. 1, (Summer 2013), pp 1 – 12. Y
http://pu.edu.pk/images/journal/pesr/PDF-FILES/1%20GHAURI%20Price%20Level%20Convergence_v51_no1_2013.pdf
- 6 **Ghuri, Saghir Pervaiz & Azam Ali (2013)** "Global crisis an credit risk management by banks: A comparative study of banks in Pakistan", International Journal of Business and Economic Research, Vol 2 issue 6, pp-158-168
<http://article.sciencepublisingroup.com/pdf/10.11648.j.ijber.20130206.15.pdf>
- 7 **Ghuri, Saghir Pervaiz et. al.(2013)** "Forecasting Inflation and Economic Growth of Pakistan by using two Time Series Methods", International Journal of Business and Economic Research, Vol 2 issue 6, pp-174-178
<http://article.sciencepublisingroup.com/pdf/10.11648.j.ijber.20130206.17.pdf>
- 8 **Ghuri, Saghir Pervaiz & Azam Ali (2014)** "Impact Analysis of Credit Risk on the Performance of selected banks in Pakistan", Journal of Economics and Management Science, Vol 1 issue 1, pp-17-34
- 9 **Ghuri, Saghir Pervaiz et. al.(2014)** "Weather Comparison of Monsoon Season four Cities of Sindh Province through Regression Model", New Horizon,, Vol 8, No. 1, pp-17 - 22 Y
http://www.greenwich.pk/Default.aspx?v=99000000&pv=10401000&dct=PDF&ai=http://www.greenwich.pk/PDFs/NH_V08_N1.pdf&t=New%20Horizons%20Volume%208%20Issue%201
- 10 **Ghuri, Saghir Pervaiz et. al.(2014)**, "How Relative Price Variability is related with Unanticipated Inflation and Real Income?", Pakistan Economic and Social Review, Vol. 52, No. 1, (Summer 2014), pp 45 – 58. Y
http://pu.edu.pk/images/journal/pesr/PDF-FILES/4%20GHAURI%20How%20relative%20price%20variability%20is%20related%20with%20un_v52_1_2014.pdf
- 11 **Ghuri, Saghir Pervaiz et. al.(2016)**, "Forecasting Inflation using Functional Time Series Analysis", University Library of Munich, Germany MPRA paper No 72002, (June 2016)
https://mpra.ub.uni-muenchen.de/67208/1/MPRA_paper_72002.pdf
- 12 **Ghuri, Saghir Pervaiz & Arby, Muhammad Farooq (2016)**, "The Relationship between Wholesale Price Index and Consumer Price Index", State Bank of Pakistan Staff Note No. SN-3-16, November 2016.
<http://www.sbp.org.pk/publications/staff-notes/SN-3-16-WPI-CPI-Relationship.pdf>
- 13 **Ghuri, Saghir Pervaiz et. al.(2017)**, "Estimation of relationship between inflation and relative price variability: Granger Causality and ARDL modeling approach", Amfiteatru Economic, 19(44), pp 249-274. 1.983
<http://www.amfiteatruconomic.ro/ArticolEN.aspx?CodArticol=2607>
- 14 **Ghuri, Saghir Pervaiz et. al.(2017)**, "Estimation of long run relationship of inflation (CPI and WPI), and oil prices with KSE-100 index: evidence from Johanson Multivariate Cointegration approach", Technological and Economic Development of Economy, 23:4, pp 567-588. 3.970
<http://dx.doi.org/10.3846/20294913.2017.1289422>
- 15 **Ghuri, Saghir Pervaiz et. al.(2017)**, "Asymmetric influence of Oil and Gold Prices on Baltic and South Asian Stock Markets: Evidence from Johansen Cointegration and ARDL Approach, Acta Montanistica Slovaca, Volume 22 , number 4, pp 422 - 438 1.413
<https://actamont.tuke.sk/pdf/2017/n4/10vveinhardt.pdf>
- 16 **Ghuri, Saghir Pervaiz et. al.(2018)**, "Forecasting Tax Revenues using Time Series Techniques – A Case Of Pakistan", Economic Research-Ekonomska Istraživanja, Volume 31:1, pp 722-754 3.034
<https://doi.org/10.1080/1331677X.2018.1442236>
- 17 **Ghuri, Saghir Pervaiz et. al.(2018)**, "Stock Returns, Volatility and Mean Reversion in Emerging and Developed Financial Markets", Technological and Economic Development of Economy, Vol. 24(3), pp 1149-1177 3.970
<http://dx.doi.org/10.3846/20294913.2017.1323317>

- 18 **Ghauri, Saghir Pervaiz et. al.(2018)**, "An Empirical analysis of Export Import and Inflation: A Case of Pakistan", *Romanian Journal of Economic Forecasting*, Vol 21(3), pp 117-130 0.963
http://www.ipe.ro/rjef/rjef3_18/rjef3_2018p117-130.pdf
- 19 **Ghauri, Saghir Pervaiz et. al.(2019)**, "The Effects of Remittances on Inflation (CPI and WPI) and exchange rate- A Case of Pakistan", "Romainian Journal of Economic Forecasting", Vol 22 (2), pp 146-165 0.963
http://www.ipe.ro/rjef/rjef2_19/rjef2_2019p146-165.pdf
- 20 **Ghauri, Saghir Pervaiz et. al.(2019)**, "The Effects of Firm Specific Factors on the Financial Soundness by using CAMELS Framework Indicators: A Case of Non-Life Insurance Industry of Pakistan", *International Journal of Experiential Learning & Case Studies*, Vol 4(1), pp 131 - 156 Z
<https://journals.iobmresearch.com/index.php/JELCS/article/view/2687>
- 21 **Ghauri, Saghir Pervaiz et. al.(2019)**, "Do macroeconomic factors effects CAMELS financial soundness indicators? A context of non-life Insurance Industry of Pakistan", *International Journal of Experiential Learning & Case Studies*, Vol 4(2), pp 297 - 315 Z
<https://journals.iobmresearch.com/index.php/JELCS/article/view/2688>
- 22 **Ghauri, Saghir Pervaiz et. al.(2019)**, "Precipitation And Climate Variables: A Study of Islamabad City", *Environmental Engineering and Management Journal*, Vol(18) No 11, pp 2377-2386 0.858
- 23 <http://www.eemj.icpm.tuiasi.ro/issues/vol18/vol18no11.htm>
Ghauri, Saghir Pervaiz et. al.(2019), "Dynamic causal association between tourism and macroeconomic variables- empirical evidence from Pakistan", *Journal of Business Strategies*, Vol.13, No.2, 2019, pp 79 – 92. Z
- 24 <http://greenwichjournals.com/index.php/businessstudies/article/view/247>
Ghauri, Saghir Pervaiz et. al.(2020), "Assessment of Effects of Relative Price Variability on Inflation", *Transformations in Business & Economics*, Vol. 19, No 1 (49), pp.21-43. 1.824
- 25 <http://www.transformations.knf.vu.lt/49/article/asse>
Ghauri, Saghir Pervaiz et. al.(2020), "Forecasting Exports and Imports by using Autoregressive (AR) with Seasonal Dummies and Box-Jenkins Approaches A Case of Pakistan", *Engineering Economics*, Vol 31, No 3, pp 291 - 301. 1.830
<http://inzeiko.ktu.lt/index.php/EE/article/view/25323>
- 26 **Ghauri, Saghir Pervaiz et. al.(2020)**, "Forecasting and the casual relationship of sectorial energy consumptions and GDP of Pakistan by using AR, ARIMA, and Toda-Yamamoto Wald models", *Romainian Journal of Economic Forecasting*, Vol 23 (2), pp 131 - 148 0.963
http://www.ipe.ro/rjef/rjef2_20/rjef2_2020p131-148.pdf
- 27 **Ghauri, Saghir Pervaiz et. al.(2020)**, "Revisit the relationship between two inflation indicators: Case of Pakistan", *International Journal of Experiential Learning & Case Studies*, Vol 5(2), pp 236 - 249 Z
<http://jmsnew.iobmresearch.com/index.php/ijelcs/article/view/34>
- 28 **Ghauri, Saghir Pervaiz et. al.(2021)**, "Sustainability Assessment of National Parks", *Transformations in Business & Economics*, Vol. 20, No 1 (52), pp. 58 - 68. 1.824
<http://www.transformations.knf.vu.lt/52>
- 29 **Ghauri, Saghir Pervaiz et. al.(2021)**, "Forecasting Inflation by using the Sub-groups of both CPI and WPI– Evidence from Auto Regression (AR) and ARIMA Models", *Romainian Journal of Economic Forecasting*, Vol 24 (2), pp 144 - 161 0.963
http://www.ipe.ro/rjef/rjef2_21/rjef2_2021p144-161.pdf
- 30 **Ghauri, Saghir Pervaiz et. al.(2021)**, "Acute Drivers and Great Barriers for Successful Blue Growth in Pakistan: An Investment Perspective Under CPEC", *Pakistan Journal of International Affairs*, Vol 4 (3), pp 170 - 194 Y
<http://www.pjia.com.pk/index.php/pjia/article/view/237>
- 31 **Ghauri, Saghir Pervaiz et. al.(2022)**, "Analyzing Various Channels of Monetary policy Transmission Mechanism: The Case of Pakistan", *Market Forces Research Journal*, Vol 17 (1), pp 103 - 120 Y
<https://kiet.edu.pk/marketforces/index.php/marketforces>
- 32 **Ghauri, Saghir Pervaiz et. al.(2022)**, "Post-Covid-19 Volatility of Exchange Rate Returns A Case Study of Pakistan", *Global Management Journal for Academic & Corporate Studies (GMJACS)*, Vol 12 No 1, pp 130 - 140 Y
<https://gmjacs.bahria.edu.pk/index.php/ojs/article/view/223/180>
- 33 **Ghauri, Saghir Pervaiz et. al.(2022)**, "Association between economic growth, tourism, selected macroeconomic variables and Covid-19 scenario-Empirical evidence from Pakistan", *RADS Journal of Business Management*, Vol 4 No 1, pp 1 - 13 Y
<http://www.jbm.juw.edu.pk/index.php/jbm/article/view/96/53>
- 34 **Ghauri, Saghir Pervaiz et. al.(2022)**, "Globalization, Democracy and Social Spending in Pakistan - A Time Series Analysis", *Journal of Economics and Management Sciences*, Vol 3 No 1, pp 67 - 87 Y
<http://doi.org/10.52587/JEMS0301045>
- 35 **Ghauri, Saghir Pervaiz et. al.(2022)**, "The nexus between economic growth, corruption and external debt in Pakistan", *International Journal of Social Sciences and Entrepreneurship (IJSSE)*, Vol 2 No 2, pp 96 - 114 Y
<https://ijsse.salmaedusociety.com/index.php/ijsse/article/view/37/28>
- 36 **Ghauri, Saghir Pervaiz et. al.(2023)**, "Viable forecasting monthly weather data using time series methods", *Ecological Questions*, Vol 34 No 1, pp 1 - 16 Y
<https://dx.doi.org/10.12775/EQ.2023.003>

SEMINARS / COURSES / CONFERENCES ATTENDED

1. *Attended Short Course on ORACLE Developers 2000 organized by Pakistan Navy Engineering College, PNS Jauhar Karachi*
2. *Attended National Seminar on Information Technology organized by Pakistan Navy Engineering College, PNS Jauhar Karachi*
3. *Attended Course on Total Quality Control Management organized by Department of Statistics, University of Karachi*
4. *Attended National Statistics Seminar organized by Department of Statistics, University of Karachi*
5. *Attended International Conference for Economics, Organized by Pakistan Institute of Development Economics*
6. *Attended Course on Macroeconomic Diagnostics (May 19- 30,2008) organized by Singapore Training Institute (IMF-STI) Sponsored by IMF*
7. *Attended 5th ISOSS International Conference on Statistical Sciences (23-25 January 2009) at National College of Business Administration & Economics, Lahore*
8. *Attended Course on Macroeconomic Management for Senior Officials (May 31 – June 4,2010) organized by Singapore Training Institute (IMF-STI) Sponsored by IMF*
9. *Attended Course on The System of Macroeconomic Accounts Statistics and the Linkages (May 5 - 16,2014) organized by Singapore Training Institute (IMF-STI) Sponsored by IMF*
10. *Attended Online Course offered by IMF titled “FPP.1x: Financial Programming and Policies, Part1: Macroeconomic Accounts & Analysis” (April - May, 2015).*
11. *Attended Online Course offered by IMF titled “MFx: Macroeconomic Forecasting” (June - July, 2015).*
12. *Attended Online Course offered by IMF titled “FPP.2x: Financial Programming and Policies, Part2: Program Design” (November - December, 2015).*
13. *Attended Course on Fiscal Analysis and Forecasting (July 11 - 22,2016) organized by Singapore Training Institute (IMF-STI) Sponsored by IMF*
14. *Attended Course on Fiscal Sustainability (Nov 27 – Dec 08, 2017) organized by IMF-Headquarters, Washington DC, Sponsored by IMF*

PROFESSIONAL & TEACHING EXPERIENCE

Working Experience

From 6th January 2020 to date

Working as Professor¹ at Economics Department, Jinnah University for Women Karachi. Currently I am teaching Econometrics – course for MA-Economics final year students and Basic Statistics for BSIII-Economics students. We are also focusing on enhancement of Research Culture at University. Shortly we are starting MS/MPhil and we have 5 PhD students (course work completed) in Economics at Jinnah University for Women.

From March 2016² to 2nd October 2019

¹ Promoted to Professor with effect from December 2021.

² From 1st July 2017 transferred from Monetary Policy Department to Statistics & DWH Department, as Joint

Worked as Joint Director in Statistics & DWH Department, State Bank of Pakistan, Central Directorate, Karachi

During this period, I was worked in Publication Division of Statistics & DWH Department, responsible for data validation for publications of State Bank of Pakistan like monthly Statistical Bulletin, Statistical Supplement of Annual Report, and Annual Banking etc.

From March 2016³ to June 2017

Worked as Joint Director in Monetary Policy Department, State Bank of Pakistan, Central Directorate, Karachi

During this period, I was worked in Macroeconomic Framework Division of Monetary Policy Department, responsible for Fiscal & Debt sector in Macroeconomic Framework,, Data compilation & updating, projection of fiscal variables and support for Monetary Policy statement- regarding Fiscal & Debt sector.

From July 2011 to March 2016⁴

Worked as Joint Director in Research Department, State Bank of Pakistan, Central Directorate, Karachi

During this period, I was worked in Applied Economics Division of Research Department, responsible for Sampling, monitoring, Data analysis, Calculating different indices and City-wise graphs for Consumer Confidence Survey.

From September 2006 to July 2011

Worked as Joint Director in Economic Analysis Department, State Bank of Pakistan, Central Directorate, Karachi

There I was involved in analyzing trade related issues, responsible for monitoring, analyzing and forecasting the imports & exports data. Also contributing the analytical write-up for trade section in Quarterly and Annual reports of State Bank of Pakistan.

Previously (upto June 2010): unit incharge of Prices unit of Prices & Socioeconomic Division of Economic Analysis Department, mainly responsible of monthly publication of Inflation Monitor. Also involved in individual study or different assignments given by superiors relating to price behavior of commodities of CPI, WPI & SPI and forecasting of CPI inflation overall and two broad categories of CPI inflation (food and non-food). Working on different methods for measuring core inflation

From September 2002 to September 2006

On Study leave for PhD – Economics at Pakistan Institute of Development Economics, Islamabad

From January 2000 to September 2002

Worked as Training Manager in National Institute of Baking and Finance-SBP, Karachi.

The duties include to design and conduct training programs based on training needs assessment (TNA), management of financial budget for training delivery, interface with partner institutions, external & SBP trainers. Imparted training to SBP officers for different training programs;

³ From 15th March 2016 transferred from Research Department to Monetary Policy Department, as Joint Director

⁴ From 15th March 2007 transferred to Research Department from Economic Policy Department, as Joint

To supervise and manage coordinate training delivery in accordance with NIBAF specified requirements, overall coordination & bridging between trainers, training material management and preparation of material on specified items, management of trainee's group dynamics, evaluation of trainers, trainees and training programs, management and conduct of trainee's tests and comprehensive examination;

Worked as a member of the team for preparation of the contents of training curriculum, and maintaining liaison with stakeholders, banks and financial institutions;

To Plan and organize meetings, workshops and communications with stakeholders and other counterparts;

From February 1994 to 2000

Worked as Statistical Officer in Statistics Department, State Bank of Pakistan, Karachi

The duties include compilation, computation analyzing of statistical data relating to micro and macroeconomic, financial and real sectors;

From October, 1990 – February, 1994

Lecturer of Statistics in DHA Degree College for men, Defense Housing Society, Karachi

Teaching Statistics to B.Sc and B.com classes

TEACHING INTEREST

- ❖ *Basic Econometrics, Applied Econometrics, Financial Econometrics, Financial Modeling, Time Series Analysis using Eviews & STATA, Mathematical Economics, Statistics for Economists or Quantitative Techniques for Research, Statistical Inference, Research Methods using SPSS.*