

**Amira Dridi** is an Assistant Professor of Probability and Business Statistics at the Business Analytics Department of Tunis Business School, University of Tunis, Tunisia. She currently the Project Manager of the Quality Improvement Project PAQ-DGSE-REAGIR-TBS. She is also a referee for the Pôle Étudiant Entrepreneur at the University of Tunis. Previously, she served as the internships coordinator for two years.

Amira is also the Faculty Advisor for the ENACTUS TBS Team, which won the 2024 ENACTUS World Cup competition in social entrepreneurship .

In addition, Amira is the academic coordinator for Statistics courses. Her research spans various applications of statistics, including risk management, stress testing for financial institutions, and control charts.



# Amira Dridi

## Phone:

+216 97350260

## E-Mail:

amira.dridi@tbs.rnu.tn

amira.dridi@tunis-business-school.tn

## LinkedIn:

linkedin.com/in/amira-dridi-527514109

## Office hours

Thursday: 1pm-2 pm

## Research Interest

- Financial Stress Testing
- Financial Stress Index
- Risk management
- Applied Data Science

## Affiliations

Member in Business Analytics and Decision making laboratory (BADEM), Tunis Business School, since 2018.

## Courses

- Probability & Statistics for Business I, BCOR 150
- Probability & Statistics for Business II, BCOR 250
- Econometrics, BA 350
- Risk Management
- Mathematics

## Education

- PhD Degree in Management Sciences (2015), High Institute of Management, University of Tunis and co-advised in Pavia University.
- Master Degree in Forecasting Economic Systems and Financial Markets (2009), High Institute of Management, University of Tunis.
- Bachelor Degree in Finance (2005), High Institute of Management, University of Tunis.

## Most Significant Publications

1. "A new financial stress index model based on support vector regression and control chart", *Journal of Applied Statistics*, Vol 42, N°4, pp.775-788, 2015.
2. "On monitoring financial stress index with extreme value theory", *Quantitative Finance*, Vol 12, N° 3, pp.329-339, 2012.
3. "A financial stress index for the analysis of XBRL data", *Journal of Financial Transformation*, Vol 34, 2012.
4. "On Reverse Stress Testing for Worst Case Scenarios: An Application to Credit Risk Modeling of Tunisian Economic Sectors", *International Journal of Economic Sciences*, Vol. IV(2), pp. 4056, 2015.