



**PROF. MADYA DR.  
HISHAMUDDIN BIN ABDUL  
WAHAB**

PENSYARAH UNIVERSITI DS14

**CONTACT**

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hishamuddin@usim.edu.my

**Address:** Fakulti Sains Dan  
Teknologi

**SUPERVISION**

PhD - Completed: 0, Ongoing: 0

Master - Completed: 1, Ongoing: 2

**AREAS OF EXPERTISE**

Financial Modelling

Financial Mathematics

Islamic Finance

**BIOGRAPHY**

A lecturer from Fakulti Sains Dan Teknologi. Holds a Phd in Islamic Finance.

**ACADEMIC QUALIFICATION**

Phd in Islamic Finance (2013)

Master in Matematik (2007)

Bachelor in Sains Aktuari (2006)

**RESEARCH**

**1. MODELLING THE MULTI-SCALE CURRENCY EXPOSURE USING WAVELET TECHNIQUE FOR OPTIMAL HEDGING STRATEGIES AMONG NON-FINANCIAL FIRMS IN MALAYSIA**

2020 COMPLETED MAIN RESEARCHER

**2. ANALYZING MULTI-SCALE CURRENCY EXPOSURE OF SHARIAH COMPLIANT FIRMS IN MALAYSIA: AN APPLICATION OF WAVELET ANALYSIS**

2018 ON GOING MAIN RESEARCHER

**3. CURRENCY HEDGING AND EXCHANGE RATE RISK:NEW EVIDENCE FROM EMERGING MARKET OF ASEAN-4**

2014 COMPLETED MAIN RESEARCHER

# PUBLICATION

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1. ON THE NEXUS BETWEEN CURRENCY RISK AND HEDGING ACROSS DIFFERENT TIME SCALES: EVIDENCE FROM HEALTHCARE FIRMS IN MALAYSIA

2025 JOURNAL

2. SCALE-DEPENDENT FOREIGN CURRENCY RISK HEDGING: A CASE STUDY OF HEALTHCARE FIRMS IN MALAYSIA

2024 PROCEEDING

3. TIME SCALE DEPENDENCIES OF CURRENCY RISK: A CASE STUDY OF HEALTHCARE FIRMS IN MALAYSIA

2024 PROCEEDING

4. AN ASSESSMENT OF CURRENCY EXPOSURE OF NON-FINANCIAL FIRMS IN ASEAN-4: INSIGHTS USING THE STOCK RETURNS AND CASH FLOW METHODOLOGIES

2022 JOURNAL

5. SCALE-DEPENDENT FOREIGN EXCHANGE EXPOSURE: A CASE OF PLANTATION SECTOR IN MALAYSIA

2022 PROCEEDING

6. THE WAVELET-BASED EXCHANGE RATE EXPOSURE AND HEDGING PRACTICES: AN APPLICATION ON FOOD AND BEVERAGE FIRMS IN MALAYSIA

2021 PROCEEDING

7. ASSESSING RECENT PATTERN OF GOLD PRICE VOLATILITY IN MALAYSIA (2005-2018)

2020 JOURNAL

8. CAPITAL THRESHOLDS AND RISK-TAKING BEHAVIOR AMONG MALAYSIAN BANKS: AN APPLICATION OF NON-DYNAMIC PANEL THRESHOLD MODEL

2019 PROCEEDING

9. THE IMPACT OF CAPITAL THRESHOLDS ON CREDIT RISK: EMPIRICAL EVIDENCE ON MALAYSIAN MIXED BANKING SYSTEMS

2019 PROCEEDING

10. THE IMPACT OF EXCHANGE RATE MOVEMENTS ON THE GOLD PRICE VOLATILITY: AN ASSESSMENT USING ARCH-GARCH MODELS

2019 CHAPTER IN BOOK

11. INSTRUMENTATION OF PSYCHOSPIRITUAL SCALE FOR MALAYSIAN DRUG REHABILITATION CENTRES

2018 JOURNAL

12. REVISITING THE ROLE OF BANK'S CAPITAL, LOAN LOSS PROVISIONING AND RISKY ASSETS TO CREDIT RISK IN MALAYSIA: AN APPLICATION OF DYNAMIC HETEROGENOUS PANEL TECHNIQUE

2018 JOURNAL

13. MODELLING THE TIME-VARYING GOLD PRICE VOLATILITY IN MALAYSIA (2005-2018)

2018 PROCEEDING

14. FOREIGN CURRENCY EXPOSURE AND HEDGING PRACTICES: NEW EVIDENCE FROM EMERGING MARKET OF ASEAN-4

2017 JOURNAL

## 15. DOES FOREIGN CURRENCY DERIVATIVE AFFECT THE VARIATION OF CURRENCY EXPOSURE? EVIDENCE FROM MALAYSIA

2017 JOURNAL

## 16. RISK TAKING BEHAVIOR AND CAPITAL ADEQUACY IN A MIXED BANKING SYSTEM: NEW EVIDENCE FROM MALAYSIA USING DYNAMIC OLS AND TWO-STEP DYNAMIC SYSTEM GMM ESTIMATORS

2017 JOURNAL

## 17. AN OVERVIEW OF ISLAMIC FINANCE

2017 CHAPTER IN BOOK

## 18. MOBILE APPLICATION FOR CREDIT CARD MANAGEMENT: EZ PAY

2016 JOURNAL

## 19. THE IMPACT OF EXCHANGE RATE MOVEMENTS ON THE GOLD PRICE VOLATILITY IN MALAYSIA: AN ASSESSMENT USING ARCH-GARCH MODELS

2016 PROCEEDING

## 20. FOREIGN CURRENCY HEDGING AND EXCHANGE RATE RISK: NEW EVIDENCE FROM SMALL OPEN ECONOMY OF MALAYSIA

2016 PROCEEDING

## 21. THE CURRENCY RISK EXPOSURE OF SHARIAH COMPLIANT FIRMS OF ASEAN-4

2016 PROCEEDING

## 22. THE CURRENCY RISK EXPOSURE OF NON-FINANCIAL FIRMS IN ASEAN-4 : AN ASSESSMENT USING STOCK RETURNS AND CASH FLOW METHODOLOGIES

2015 PROCEEDING

## 23. THE TIME-VARYING EXCHANGE RISK EXPOSURE OF NON-FINANCIAL FIRMS IN ASEAN-4

2015 PROCEEDING

## 24. MOBILE APPLICATION FOR CREDIT CARD MANAGEMENT: EZ PAY

2015 PROCEEDING

## 25. RISK TAKING BEHAVIOR AND CAPITAL ADEQUACY IN A MIXED BANKING SYSTEM: NEW EVIDENCE FROM MALAYSIA USING DYNAMIC OLS AND TWO-STE DYNAMIC SYSTEM GMM ESTIMATORS

2014 PROCEEDING

## 26. THE CURRENCY RISK EXPOSURE OF NON-FINANCIAL FIRMS IN ASEAN-4: AN ASSESSMENT USING STOCK RETURNS AND CASH FLOW METHODOLOGIES

2013 BOOK

## 27. EVALUATION OF CREDIT RISK DETERMINANTS AMONG MALAYSIAN BANKS: AN APPLICATION OF DYNAMIC HETEROGENEOUS PANEL TECHNIQUE

2012 PROCEEDING

## CONSULTATION/ADULATION

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### 1. BENGKEL LEMBAGA PENGAJIAN BAGI PENELITIAN PROGRAM BAHARU INSTITUT PROFESIONAL BAITUMAL (IPB)

2016 UNIVERSITY INSTITUT PROFESIONAL BAITUMAL (IPB)

## AWARDS/RECOGNITION

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**1. ANUGERAH PENERBITAN JURNAL BERINDEKS WOS/SCOPUS/MYCITE**

2025

UNIVERSITY

**2. ANUGERAH PERKEMBANGAN KERJAYA**

2025

UNIVERSITY

**3. ACADEMIC PROGRAM ADVISOR**

2025

UNIVERSITY

**4. VISITING LECTURER (PENSYARAH PELAWAT)**

2025

INTERNATIONAL

**5. EXTERNAL BOARD MEMBER (AHLI LEMBAGA LUAR)**

2025

NATIONAL