



DR. NOOR'ADILAH BINTI IBRAHIM

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Address: Fakulti Sains Dan Teknologi

SUPERVISION

PhD - Completed: 0, Ongoing: 0

Master - Completed: 0, Ongoing: 1

AREAS OF EXPERTISE

Stochastic Analysis And Modelling

Time Series And Spatial Analysis Time Series And Forecasting

BIOGRAPHY

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

ACADEMIC QUALIFICATION

Phd in Mathematical Finance (2019)

Master in Sains (matematik) (2014)

Bachelor in Matematik Kewangan (2012)

RESEARCH

1. NEW THEORETICAL FORMULATION OF QUANTO OPTIONS PRICE IN ENERGY MARKETS

2020

COMPLETED

MAIN RESEARCHER

PUBLICATION

1. CALENDAR ANOMALIES IN ENERGY STOCK RETURNS

2021 PROCEEDING

2. THE EFFECT OF ECONOMIC CONDITIONS ON ELECTRICITY CONSUMPTION IN MALAYSIA

2021 PROCEEDING

3. FACTORS AFFECTING UNEMPLOYMENT RATE IN MALAYSIA

2021 PROCEEDING

4. SOCIO-DEMOGRAPHIC EFFECT ON E-LEARNING IN USIM DURING COVID-19 PANDEMIC

2020 PROCEEDING

5. A CASE STUDY OF PRICING USING POLYNOMIAL PROCESSES IN TEMPERATURE MARKETS

2019 CHAPTER IN BOOK

6. INTRODUCTION TO ENERGY MARKETS

2019 CHAPTER IN BOOK

7. STATISTICAL ANALYSIS OF PV & WIND GENERATION

2019 CHAPTER IN BOOK

8. MODELLING OF INTRADAY PV PRODUCTION

2019 CHAPTER IN BOOK

AWARDS/RECOGNITION

1. ACADEMIC ADVISOR

2025 NATIONAL

2. A TIME SERIES ANALYSIS ON FOREIGN DIRECT INVESTMENT DETERMINANTS IN MALAYSIA

2025 Antarabangsa Silver

3. FACTORS AFFECTING RUBBER PRICES IN MALAYSIA

2025 Antarabangsa Bronze

4. MODELLING OF SOLAR POWER GENERATION IN MALAYSIA: A TIME SERIES ANALYSIS

2025 Antarabangsa Silver

5. FACTORS INFLUENCING CRUDE OIL PRICES IN MALAYSIA: A TIME SERIES ANALYSIS

2025 Antarabangsa Silver