

Profile Image

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PENSYARAH UNIVERSITI DS14

CONTACT

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Faculty: Fakulti Sains
Dan Teknologi

SUPERVISION

PhD - Completed: 0, Ongoing: 1

Master - Completed: 0,
Ongoing: 1

AREAS OF EXPERTISE

Financial Mathematics

Other Computational Statistics N.e.c

Business Portfolio Optimization

ACADEMIC QUALIFICATION

PhD in Mathematics (2013)

Master in Mathematics (2005)

Bachelor in Finance Mathematics (2003)

RESEARCH

1. NEW THEORETICAL FRAMEWORKS OF PEER TUTORING PROGRAMS FOR ENHANCING FOUNDATION STUDENTS' ACADEMIC SUCCESS BY USING A NONLINEAR CONJUGATE GRADIENT METHOD

2024 GERAN KPT ON GOING CO-RESEARCHER

2. NEW FUNDAMENTAL FRAMEWORK FOR FORECASTING OF ECONOMIC BUBBLE RUPTURE AND ITS IMPACT ON B40 GROUPS

2020 GERAN KPT COMPLETED MAIN RESEARCHER

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

2020 GERAN KPT COMPLETED CO-RESEARCHER

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

2020 GERAN KPT COMPLETED CO-RESEARCHER

PUBLICATION

1. EVALUATING MULTIVARIATE NORMALITY IN MEDICAL DATASETS: A CASE STUDY WITH R

INTERNATIONAL JOURNAL ON EMERGING TECHNOLOGIES

2025 JOURNAL SCOPUS CO-AUTHOR

2. DECOMPOSITION OF DISASTER REGION USING EARTHQUAKE PARAMETER AND STD DISTANCE: CATASTROPHE BOND PRICING SINGLE PERIOD

JOURNAL OF ADVANCED RESEARCH IN APPLIED SCIENCES AND ENGINEERING TECHNOLOGY

2024 JOURNAL SCOPUS CO-AUTHOR

3. ROBUST PORTFOLIO MEAN-VARIANCE OPTIMIZATION FOR CAPITAL ALLOCATION IN STOCK INVESTMENT USING THE GENETIC ALGORITHM: A SYSTEMATIC LITERATURE REVIEW

COMPUTATION

2024 JOURNAL SCOPUS CO-AUTHOR

4. ANALYZING THE RESULT OF RATIONAL SPECULATIVE BUBBLE SIZE IN THE STOCK MARKET WITH GENERALIZED JOHANSEN-LEDOIT-SORNETTE

SIMPOSIUM KEBANGSAAN SAINS MATEMATIK KE-29 (SKSM29)

2024 PROCEEDING NON-INDEX CORRESPONDING AUTHOR

5. FORECASTING WORLD GOLD PRICE IN YEAR 2022 USING GEOMETRIC BROWNIAN MOTION MODEL

29TH NATIONAL SYMPOSIUM ON MATHEMATICAL SCIENCES (SKSM29)

2024 PROCEEDING NON-INDEX CORRESPONDING AUTHOR

6. A NEW INTRINSIC VALUE FORMULATION FOR FINANCIAL BUBBLE: THE CASE OF UNITED STATES, CHINA & GERMANY

SIMPOSIUM KEBANGSAAN SAINS MATEMATIK KE-30 (SKSM30)

2024 PROCEEDING NON-INDEX CO-AUTHOR

7. MEAN-VARIANCE ANALYSIS OF SHARIAH AND NON-SHARIAH STOCKS MARKET IN MALAYSIA DURING THE PANDEMIC OF COVID-19

29TH NATIONAL SYMPOSIUM ON MATHEMATICAL SCIENCES (SKSM29)

2024 PROCEEDING NON-INDEX MAIN AUTHOR

8. PENGANGGARAN SAIZ GELEMBUNG SPEKULATIF RASIONAL MENGGUNAKAN PENDEKATAN JOHANSEN-LEDOIT-SORNETTE UMUM

2024 BOOK CO-AUTHOR

9. SINGLE EARTHQUAKE BOND PRICING FRAMEWORK WITH DOUBLE TRIGGER PARAMETERS BASED ON MULTI REGIONAL SEISMIC INFORMATION

MATHEMATICS

2023 JOURNAL WOS CO-AUTHOR

10. ANALYZING ECONOMIC DOWNTURN WITH THE GLOBAL PANDEMIC TIMELINE IN ORDER TO IMPROVE THE SUSTAINABILITY OF B40 AND M40 GROUPS

JOURNAL OF SUSTAINABILITY SCIENCE AND MANAGEMENT

2022 JOURNAL SCOPUS MAIN AUTHOR / CONTACT PERSON IN USIM

11. MAXILLOFACIAL FRACTURE TRAUMA: ORBITAL WALLS FRACTURE AND THEIR ASSOCIATION USING MULTILAYER NEURAL NETWORK PERSPECTIVES

JOURNAL OF ALGEBRAIC STATISTICS

2022 JOURNAL WOS MAIN AUTHOR / CONTACT PERSON IN USIM

12. THE MOST COMMON TREATMENT UNDER GENERAL ANAESTHESIA IN HOSPITAL USM: A PAEDIATRIC CASE STUDY FROM 2015 TO 2018

JOURNAL OF ALGEBRAIC STATISTICS

2022 JOURNAL WOS MAIN AUTHOR / CONTACT PERSON IN USIM

13. EARTHQUAKE CATASTROPHE BOND PRICING USING EXTREME VALUE THEORY: A MINI-REVIEW APPROACH

MATHEMATICS

2022 JOURNAL WOS MAIN AUTHOR / CONTACT PERSON IN USIM

PUBLICATION

14. MEAN-VARIANCE ANALYSIS OF SHARIAH AND NON- SHARIAH STOCKS MARKET IN MALAYSIA DURING THE PANDEMIC OF COVID-19

SIMPOSIUM KEBANGSAAN SAINS MATEMATIK KE-29 (SKSM29)

2022 PROCEEDING SCOPUS CORRESPONDING AUTHOR

15. RELATIONSHIP BETWEEN RATIONAL SPECULATIVE BUBBLES IN STOCK MARKET AND GROSS DOMESTIC PRODUCT

MENEMUI MATEMATIK (DISCOVERING MATHEMATICS)

2021 JOURNAL MYCITE MAIN AUTHOR / CONTACT PERSON IN USIM

16. TIME SERIES MODELING USING BOX-JENKINS MODEL FOR SHARIAH COMPLIANT HEALTHCARE SECTOR IN MALAYSIA

SIMPOSIUM KEBANGSAAN SAINS MATEMATIK KE-28 (SKSM28)

2021 PROCEEDING NON-INDEX CO-AUTHOR

17. ASSESSING THE FINANCIAL PERFORMANCE OF TAKAFUL OPERATORS IN MALAYSIA THROUGH RETURN ON ASSETS AND RETURN ON EQUITY

5TH ASIA INTERNATIONAL MULTIDISCIPLINARY CONFERENCE 2021 (AIMC2021)

2021 PROCEEDING NON-INDEX CO-AUTHOR

18. SEWA BELI ISLAM : IMPAK TERHADAP UNTUNG DAN RUGI

2021 BOOK MAIN AUTHOR

19. VALIDATE THEFACTOR FROM MULTIPLE LOGISTIC REGRESSION USING ARTIFICIAL NEURAL NETWORKS (ANNS) MODEL: A CASE STUDY OF AN ELDERLY HEALTH STATUS AT RECEIVING HOME CARE

SAPPORO MEDICAL JOURNAL

2020 JOURNAL SCOPUS MAIN AUTHOR / CONTACT PERSON IN USIM

20. ORDERED LOGISTIC REGRESSION WITH ARTIFICIAL NEURAL NETWORK MODELS FOR VARIABLE SELECTION FOR PREDICTION OF HYPERTENSION PATIENT OUTCOMES

SAPPORO MEDICAL JOURNAL

2020 JOURNAL SCOPUS MAIN AUTHOR / CONTACT PERSON IN USIM

21. OPTIMIZATION OF THE MEAN-VARIANCE INVESTMENT PORTFOLIO OF SOME STOCKS UNDER MARKET SENTIMENT AND THE ARMAX-GARCH MODEL

INTERNATIONAL JOURNAL OF ADVANCED SCIENCE AND TECHNOLOGY

2020 JOURNAL SCOPUS CORRESPONDING AUTHOR

22. ESTIMATION OF THE VALUE-AT-RISK (VAR) USING THE TARCH MODEL BY CONSIDERING THE EFFECTS OF LONG MEMORY IN STOCK INVESTMENTS

OPERATIONS RESEARCH: INTERNATIONAL CONFERENCE SERIES

2020 JOURNAL OTHER DATABASE MAIN AUTHOR

23. MARKOWITZ MODEL INVESTMENT PORTFOLIO OPTIMIZATION: A REVIEW THEORY

INTERNATIONAL JOURNAL OF RESEARCH IN COMMUNITY SERVICE

2020 JOURNAL OTHER DATABASE MAIN AUTHOR

24. A GARCH APPROACH TO VAR CALCULATION IN FINANCIAL MARKET

INTERNATIONAL JOURNAL OF QUANTITATIVE RESEARCH AND MODELING

2020 JOURNAL OTHER DATABASE MAIN AUTHOR

25. A LITERATURE REVIEW OF ISLAMIC TRANSACTIONS PROFIT

THE 5TH NA INTERNATIONAL CONFERENCE ON INDUSTRIAL ENGINEERING AND OPERATIONS MANAGEMENT

2020 PROCEEDING NON-INDEX CO-AUTHOR

26. SHARI?AH PERSPECTIVE RATIO OF ISLAMIC FINANCING: BASE PROFIT RATE VS RULE 78

INTERNATIONAL JOURNAL OF RECENT TECHNOLOGY AND ENGINEERING (IJRTE)

2019 JOURNAL SCOPUS MAIN AUTHOR

PUBLICATION

27. FORECASTING ON THE COLLAPSE OF RATIONAL SPECULATIVE BUBBLE IN HANG SENG, NIKKEI 225 AND S&P 500 IN 2018

ASM SCIENCE JOURNAL

2019

JOURNAL

SCOPUS

MAIN AUTHOR

28. A STATISTICAL APPLICATION ON DETERMINING THE PROGNOSTIC FACTORS OF ORAL SQUAMOUS CELL CARCINOMAS (OSCC) IN MALAYSIA

INTERNATIONAL JOURNAL OF RECENT TECHNOLOGY AND ENGINEERING (IJRTE)

2019

JOURNAL

SCOPUS

CO-AUTHOR

29. EFFICIENCY TESTING OF MALAYSIAN TAKAFUL FUND USING TREYNOR'S AND SHARPE'S RATIO

SKSM27

2019

PROCEEDING

NON-INDEX

MAIN AUTHOR

30. CORRELATION AND REGRESSION

BASIC CONCEPTS IN BIostatISTICS WITH STEP BY STEP IN SPSS

2019

CHAPTER IN BOOK

CO-AUTHOR

CONSULTATION

1. BENGKEL SPSS SIRI 1 & 2

FAKULTAS MATEMATIKA DAN ILMU PENGETAHUAN ALAM, UNPAD

2019

INTERNATIONAL

AWARDS/RECOGNITION

1. THE COMPARISON OF THE GEOMETRIC BROWNIAN MOTION MODEL AND BOX-JENKINS METHODOLOGY IN GOLD PRICE FORECASTING

SIMPOSIUM KEBANGSAAN SAINS MATEMATIK KE-31 (SKSM31)

2024

KEBANGSAAN

CERTIFICATE OF APPRECIATION

2. VISITING RESEARCHER

UNIVERSITAS PADJAJARAN, INDONESIA

2022

INTERNATIONAL

3. ACADEMIC ADVISOR

KEMENTERIAN PENDIDIKAN MALAYSIA

2019

NATIONAL

4. ACADEMIC ADVISOR

KEMENTERIAN PENDIDIKAN MALAYSIA

2019

NATIONAL