

# PROF. MADYA DR. NURFADHLINA BINTI ABDUL HALIM

PENSYARAH UNIVERSITI DS14

## CONTACT


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**FACULTY**

Fakulti Sains Dan Teknologi


## SUPERVISION

| | COMPLETED | ONGOING |
|---|---|---|
| PhD | 0 | 1 |
| Master | 0 | 1 |

## AREAS OF EXPERTISE

- Financial Mathematics
- Other Computational Statistics N.e.c
- Business Portfolio Optimization

## ACADEMIC QUALIFICATION

- 2013 **PhD** - Mathematics
- 2005 **Master** - Mathematics
- 2003 **Bachelor** - Finance Mathematics

## RESEARCH

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

2020 | GERAN KPT | COMPLETED | MAIN RESEARCHER

## PUBLICATION

**1. DETERMINANTS OF ISLAMIC BANK?S PROFITABILITY PERFORMANCE IN MALAYSIA DURING COVID-19 USING PANEL DATA ANALYSIS**

MENEMUI MATEMATIK (DISCOVERING MATHEMATICS)

2024 JOURNAL OTHER DATABASE MAIN AUTHOR

**2. 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

**3. PROFITABILITY PERFORMANCE OF FULL-FLEDGED ISLAMIC BANKS AND ECONOMIC GROWTH IN MALAYSIA: A PANEL DATA APPROACH**

JOURNAL OF NUMERICAL OPTIMIZATION AND TECHNOLOGY MANAGEMENT

2023 JOURNAL OTHER DATABASE MAIN AUTHOR

**4. SEWA BELI ISLAM : IMPAK TERHADAP UNTUNG DAN RUGI**

2021 BOOK MAIN AUTHOR

**5. 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

**6. MARKOWITZ MODEL INVESTMENT PORTFOLIO OPTIMIZATION: A REVIEW THEORY**

INTERNATIONAL JOURNAL OF RESEARCH IN COMMUNITY SERVICE

2020 JOURNAL OTHER DATABASE MAIN AUTHOR

**7. A GARCH APPROACH TO VAR CALCULATION IN FINANCIAL MARKET**

INTERNATIONAL JOURNAL OF QUANTITATIVE RESEARCH AND MODELING

2020 JOURNAL OTHER DATABASE MAIN AUTHOR

**8. 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

**9. 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

**10. EFFICIENCY TESTING OF MALAYSIAN TAKAFUL FUND USING TREYNOR?S AND SHARPE?S RATIO**

SKSM27

2019 PROCEEDING NON-INDEX MAIN AUTHOR

## CONSULTATION

**1. BENGKEL SPSS SIRI 1 & 2**

FAKULTAS MATEMATIKA DAN ILMU PENGETAHUAN ALAM, UNPAD

2019 INTERNATIONAL

## AWARDS/RECOGNITION

**1. ANUGERAH PENERBITAN JURNAL BERINDEKS WOS-SCOPUS-MYCITE 2024**

2025 UNIVERSITY

**2. ANUGERAH PENERBITAN JURNAL BERINDEKS WOS-SCOPUS-MYCITE 2024**

2025 UNIVERSITY

**3. ANUGERAH PENCAPAIAN RPI TERTINGGI (10 TERBAIK 2024**

2025 UNIVERSITY

**4. ANUGERAH PENERBITAN BAB DALAM BUKU 2024**

2025 UNIVERSITY

**5. ANUGERAH PENERBITAN BUKU 2024**

2025 UNIVERSITY