

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

2020

GERAN KPT

COMPLETED

MAIN RESEARCHER

# PUBLICATION

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## 1. 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

## 2. SEWA BELI ISLAM : IMPAK TERHADAP UNTUNG DAN RUGI

2021 BOOK MAIN AUTHOR

## 3. 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

## 4. MARKOWITZ MODEL INVESTMENT PORTFOLIO OPTIMIZATION: A REVIEW THEORY

INTERNATIONAL JOURNAL OF RESEARCH IN COMMUNITY SERVICE

2020 JOURNAL OTHER DATABASE MAIN AUTHOR

## 5. A GARCH APPROACH TO VAR CALCULATION IN FINANCIAL MARKET

INTERNATIONAL JOURNAL OF QUANTITATIVE RESEARCH AND MODELING

2020 JOURNAL OTHER DATABASE MAIN AUTHOR

## 6. SHARIAH PERSPECTIVE RATIO OF ISLAMIC FINANCING: BASE PROFIT RATE VS RULE 78

INTERNATIONAL JOURNAL OF RECENT TECHNOLOGY AND ENGINEERING (IJRTE)

2019 JOURNAL SCOPUS MAIN AUTHOR

## 7. 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

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

SKSM27

2019 PROCEEDING NON-INDEX MAIN AUTHOR

# CONSULTATION

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## 1. BENGKEL SPSS SIRI 1 & 2

FAKULTAS MATEMATIKA DAN ILMU PENGETAHUAN ALAM, UNPAD

2019

INTERNATIONAL

# AWARDS/RECOGNITION

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## 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