Resume

Dr. Faheem Aslam

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Skill Set

- Teaching, research, business analytics, financial data analysis, financial econometrics, forecasting, building R codes and report writing.
- Qualifications include Econophysics, financial analytics, financial risk management, stock market efficiency, empirical corporate finance, financial econometrics and financial modeling.
- Data analytics, Machine learning, R programming
- Recipient of HEC Masters leading to PhD scholarship (South Korea) and gold medal in MBA (IIUI)

Employment Summary

- **Tenured Associate Professor**, Department of Management Sciences, COMSATS University Islamabad, Pakistan, (July 2021-date)

    Responsibilities: Teaching, mentoring, research, and thesis supervision.
- **Assistant Professor**, Department of Management Sciences, COMSATS University Islamabad, Pakistan (February 2015- July 2021)

    Responsibilities: Teaching, mentoring, research, and thesis supervision.

Major Courses Taught

Highlights: 5 best teacher awards (2019-2023) with teaching evaluations of greater than 90%

- Mathematical and Statistical Applications for Business (MBA)
- Business Data Analytics using R (BBA+MBA)
- Risk Management Techniques (Ph.D.)
- Empirical Methods in Finance (Ph.D.)
- Financial Econometrics (MPhil)
- Stock Market Efficiency (MPhil)
- Advance Corporate Finance (Ph.D./MPhil)

- o Financial Markets and Institutions (MBA)
- o Investment Analysis and Portfolio Management (BBA)
- o Financial Decision Making (BBA)

- **Associate Head of Department (Feb 2017-August 2019)**

  Responsibilities: Academic leadership and strategy of the department, especially relating to teaching, research and administrative assignments; the liaison within the department and across the departments of the Campus; Undertake responsibilities to the line management, performance review, probation and development of designated staff; Conduct student and staff capability and disciplinary hearings; Monitor and make decisions regarding major discipline issuest; Ensure the highest levels of quality, integrity and ethics in all research undertaken by creating a dynamic and forward-looking research environment.

- **Research Assistant, Hanyang University, Seoul, South Korea** (September 2011 to January 2015)

  Responsibilities: Teaching assistance, data collection, data analysis, report writing, literature review.

- **Finance Officer, Oil and Gas Company Limited** (*October 2010 to August 2011*)

  Responsibilities: Communicate with Ministry of Petroleum & Natural Resources and Finance Division, Reporting status of circular debt and receivables, Monthly reporting to Ministry of Petroleum & Natural resources on Oil and gas pricing, products quantities and sales., Prepare Presentations, assemble spreadsheets and draw graphs used to illustrate reports, Generate various Management reports and analysis to help management in decision-making.

- **Financial Analyst, Pakistan Telecommunication Company Limited** (*April 2008 to September 2010*)

  Responsibilities: Developing presentations to Etisalat International finance advisory team., Generate various Financial and Management analysis reports to help the management., Implementation of new collection and recovery procedures and trainings of employee, Advisory work and participate in finance related projects.

- **Adjunct faculty, Kashmir Institute of Management (KIM):** Provided two-month trainings on 'Research Paradigm and Data Analytics" to the Officials (Kashmir Supreme Court and Kashmir Liberation Cell) at Kashmir Institute of Management, Muzaffarabad.

Education

2011-2015	Hanyang University (http://www.hanyang.ac.kr/) AACSB accredited **PhD-Finance (CGPA: 3.93/4.0)**
2006-2007	International Islamic University Islamabad (www.iiu.edu.pk) **MBA-Finance (CGPA: 4.0/4.0)**
2003-2006	International Islamic University Islamabad (www.iiu.edu.pk) **Bachelor of Business Administration ((CGPA: 3.85/4.0)**

Dissertation

How Non-Economic Events Affects the Financial Markets: An Evidence from Sports, Terrorism and Natural Disasters
Supervisor: Dr. Hyoung-Goo Kang, Hanyang University Business School, Seoul, Korea

Publications (Total Impact Factor: 146)

Highlights

- *Impact Factor: 146*
- *i10-index – 23, Google scholar citations 1304*

1. Aslam, F., Mohti, W., Ali, H., & Ferreira, P. (2023). Interplay of Multifractal Dynamics between Shadow Policy Rates and Stock Markets. *Heliyon, Forthcoming* **[IF=3.9]**

2. Aslam, F., Zil-e-huma, Bibi, R., & Ferreira, P. (2023). The Nexus Between Twitter-Based Uncertainty and Cryptocurrencies: A Multifractal Analysis. *Fractals*, https://doi.org/10.1142/S0218348X23500275. [IF=**4.7, Scopus, Q1, ABDC:C, Q2**]

3. Aslam, F., Zil e, h., Bibi, R., & Ferreira, P. (2022). Cross-correlations between economic policy uncertainty and precious and industrial metals: A multifractal cross-correlation analysis. *Resources Policy, 75*, 102473. https://doi.org/10.1016/j.resourpol.2021.102473 **[IF=10.2, Scopus, Q1, ABS: 2* & ABDC=B]**

4. Aslam, F., Aziz, S., Nguyen, D. K., Mughal, K. S. & Khan, M. (2020). On the Efficiency of Foreign Exchange Markets in times of the COVID-19 Pandemic. Technological Forecasting and Social Change, 120261. https://doi.org/10.1016/j.techfore.2020.120261, **[IF=12, Scopus, Q1, ABS: 3* & ABDC=A]**

5. Aslam, F., Ferreira, P., Ali, H., Arifa, & Oliveira, M. (2023). Islamic vs. Conventional Equity Markets: A Multifractal Cross-Correlation Analysis with Economic Policy Uncertainty. *Economies*, *11*(1), 16. https://doi.org/10.3390/economies11010016 [**Scopus, ABDC:C, Q2**]

6. Aslam, F., Ali, I., Amjad, F. et al. (2022). On the inner dynamics between Fossil fuels and the carbon market: a combination of seasonal-trend decomposition and multifractal cross-correlation analysis. *Environmental Science and Pollution Research,* https://doi.org/10.1007/s11356-022-23924-7 [**IF=5.8, Q2, Scopus**]

7. Aslam, F., Ftiti, Z**.,** Ahmad, H., & Shamas, T. (2022). Insurance Fraud Detection: Evidence From Artificial Intelligence and Machine Learning. *Research in International Business and Finance*, https://doi.org/10.1016/j.ribaf.2022.101744. **[IF= 5.9, Scopus, Q1, ABS: 2*, & ABDC: B]**

8. Aslam, F., Hunjra, A. I., Bouri, E., Mughal, K. S., & Khan, M. (2022). Dependence Structure across Equity Sectors: Evidence from Vine Copulas. *Borsa Istanbul Review*. https://doi.org/10.1016/j.bir.2022.10.003 **[IF=5.2, Scopus, Q1]**

9. Aslam, F., Mughal, K. S., Azizc, S., Ahmad, M. F. and Trabelsie, D. (2021), "COVID-19 pandemic and the dependence structure of global stock markets", *Applied Economics,* https://doi.org/10.1080/00036846.2021.1983148, **[IF=2.1, Scopus, Q3, ABS: 2* & ABDC=A]**

10. Fernandes, L. H. S., Silva, J. W. L., de Araujo, F. H. A., Ferreira, P., Aslam, F., & Tabak, B. M. (2022). Interplay multifractal dynamics among metal commodities and US-EPU. *Physica A: Statistical Mechanics and its Applications*, 128126. https://doi.org/10.1016/j.physa.2022.128126. **[IF=3.778, Scopus, Q2]**

11. Ali, H., Aslam, F. and Ferreira, P. (2021). Modeling Dynamic Multifractal Efficiency of US Electricity Market. *Energies*, *14*(19), 6145. https://doi.org/10.3390/en14196145, **[IF=3.252, Scopus, Q3]**

12. Aslam, F., Ferreira, P., Ali, H. & Jose, A.E. (2022). Application of Multifractal Analysis in Estimating the Reaction of Energy Markets to Geopolitical Acts and Threats. *Sustainability*, *14*(10), 5828. https://doi.org/10.3390/su14105828 **[IF=3.889, Scopus, Q2]**

13. Aslam, F. and Skander , S. (2022) The footprints of Russia-Ukraine war on the intraday (in)efficiency of energy markets: A multifractal Analysis, *Journal of Risk Finance*, https://doi.org/10.1108/JRF-06-2022-0152 [**IF=2.8]**

14. Aslam, F., Ferreira, P., & Ali, H. (2022). Analysis of the Impact of COVID-19 Pandemic on the Intraday Efficiency of Agricultural Futures Markets. *Journal of Risk and Financial Management*, *15*(12), 607. https://doi.org/10.3390/jrfm15120607 [**Scopus, ABDC:B]**

15. Zaheer, K., Aslam, F., Mohmand, Y. T., & Ferreira, P. (2022). Temporal changes in global stock markets during COVID-19: an analysis of dynamic networks. *China Finance Review International*. https://doi.org/10.1108/CFRI-07-2021-0137 **[IF=8.8, Q1, Scopus, Abs: 1* & ABDC=C]**

16. Aslam, F., Ferreira, P., Ali, H. and Kauser, S. (2021), "Herding behavior during the Covid-19 pandemic: a comparison between Asian and European stock markets based on intraday multifractality", *Eurasian Economic Review (EAER),* Vol. Ahead of Print No. Ahead of Print. doi:10.1007/s40822-021-00191-4 **[IF=3.4, Scopus, Q1, AbS: 1* & ABDC=C]**

17. Aslam, F., Mohmand, Y. T., Aziz, S., & Ouenniche, J. (2020). A Complex networks based analysis of jump risk in equity returns: An evidence using intraday movements from Pakistan stock market, *Journal of Behavioral and Experimental Finance,* 28 (2020): 100418. https://doi.org/10.1016/j.jbef.2020.100418 **[IF=6.6, Scopus, Q1, ABS: 1* & ABDC=A]**

18. Ferreira, , P., Almeida, , D., Dionísio, , A., Quintino, , D., & Aslam, , F. (2022). The use of transfer entropy to analyse the comovements of European Union stock markets: a dynamical analysis in times of crises. Revista Galega De Economía, 31(3), 1-21. https://doi.org/10.15304/rge.8400

19. Aslam, F., Hunjra, A. I., Tayachi, T., Verhoeven, P., & Mohmand, Y. T. (2022). Calendar Anomalies in Islamic Frontier Markets. *SAGE Open*, *12*(2). https://doi.org/10.1177/21582440221097886 **[IF=2.032, Scopus, Q2]**

20. Aslam, F., Ferreira, P., Amjad, F., & Ali, H. (2021). The Efficiency of Sin Stocks: A Multifractal Analysis of Drugs Indices. *The Singapore Economic Review*, *Doi:* 10.1142/S0217590821500752. **[IF=1.736, Scopus, Q3, ABDC=B]**

21. Ferreira, P., Dionísio, A., Almeida, D., Quintino, D., & Aslam, F. (2021). A new vision about the influence of major stock markets in CEEC indices: a bidirectional dynamic analysis using transfer entropy. *Post-Communist Economies*, 1-16. doi:10.1080/14631377.2021.2006498 **[IF=2.126, Scopus, Q2, ABS: 1* & ABDC=B]**

22. Aslam, F., Awan, T. M., Syed, J. H., Kashif, A., & Parveen, M. (2020). Sentiments and Emotions Evoked by News Headlines of Coronavirus Disease (COVID-19) Outbreak. *Humanities and Social Sciences Communications*, 7(1), 1-9. https://doi.org/10.1057/s41599-020-0523-3 **[IF=2.731, Scopus, Q2]**

23. Ferreira, P., Bruna, D. Q., Dionísio, A., Aslam, F. & Cantarinha, A. (2021), "Is Brazilian music getting more predictable? A statistical physics approach for different music genres", *Physica A: Statistical Mechanics and its Applications,* Vol. 126327. DOI:10.1016/j.physa.2021.126327**, [IF=3.778, Scopus, Q2]**

24. Aslam, F., Ferreira, P., & Mohti, W. (2021). Investigating Efficiency of Frontier Stock Markets using Multifractal Detrended Fluctuation Analysis. International Journal of Emerging Markets, *https://doi.org/10.1108/IJOEM-11-2020-1348***, [IF=3.422, Scopus, Q2, ABS: 1* & ABDC=B]**

25. Agyekum, E. B., Amjad, F., Aslam, F., & Ali, A. (2021). Application of Weighted Linear Combination approach in a Geographical Information System environment for nuclear power plant site selection, Ghana. *Annals of Nuclear Energy*, *https://doi.org/10.1016/j.anucene.2021.108491***, [IF=1.736, Scopus, Q2]**

26. Aslam, F., Nogueiro, F., Brasil, M., Ferreira, P., Mughal, K.S., Bashir, B., & Latif, S. (2020). The footprints of COVID-19 on Central Eastern European stock markets. *Post-Communist Economies*. 1-19. https://doi.org/10.1080/14631377.2020.1827202. **[IF=2.126, Scopus, Q2, ABS: 1* & ABDC=B]**

27. Aslam, F. Mohmand, Y. T., Ferreira, P., Khan, M., Khan, M. (2020). Network Analysis of Global Stock Markets at the beginning of the Coronavirus Disease (Covid-19) Outbreak, *Borsa Istanbul Review,* https://doi.org/10.1016/j.bir.2020.09.003 **[IF=4.288 Scopus, Q1]**

28. Aslm, F., Latif, S., & Ferreira, P. (2020). Investigating Long-Range Dependence of Emerging Asian Stock Markets Using Multifractal Detrended Fluctuation Analysis. *Symmetry, 12*(7), 1157. https://doi.org/10.3390/sym12071157 **[IF=2.94, Scopus, Q2]**

29. M Yasir, Tariq, M Fahad, M Khurrum, S., Aslam, F. (2020). Investigating the causal relationship between transport infrastructure, economic growth and transport emissions in Pakistan, *Research in Transportation Economics*, 100972. https://doi.org/10.1016/j.retrec.2020.100972, **[IF=2.904, Scopus, Q3, ABS: 1* & ABDC=B]**

30. Sipra, H., Aslam, F., Syed, J. H., & Awan, T. M. Investigating the Implications of COVID-19 on PM2. 5 in Pakistan. (2020). *Aerosol and Air Quality Research*, *20*. https://doi.org/10.4209/aaqr.2020.07.0459 **[IF=4.530, Scopus, Q2]**

31. Aslam, F., Awan, T.M., Khan, R., Aslam, M & Tariq, Y, (2021). Prediction of COVID-19 Confirmed Cases in Indo-Pak Sub-Continent, *The Journal of Infection in Developing Countries*, 15(3):382-388. doi: 10.3855/jidc.13419. PMID: 33839713. **[IF=2.552, Scopus, Q4]**

32. Aslam, F., & Kang, H.-G. (2013). How Different Terrorist Attacks Affect Stock Markets. *Defence and Peace Economics*, 26(6), 634-648. https://doi.org/10.1080/10242694.2013.832555, **[IF=2.032, Scopus, Q2, ABS: 2* & ABDC=B]**

33. Aslam, F., Kang, H.-G, Mohti, W. & Rafique A. (2015). The impact of terrorism on financial markets: evidence from asia. *The Singapore Economic Review (SER)*, 60(5), 1-22. https://doi.org/10.1142/S0217590815501118, **[IF=1.736, Scopus, Q3, ABDC=B]**

34. Mughal, K. S., Ilyas, S., Mohmand, Y. T., Aslam, F., & Hasan, M. u. (2020). Asymmetric Response of Disaggregated Import Demand to Exchange Rate Movements: A Small Open Economy Perspective. *The Singapore Economic Review,* https://doi.org/10.1142/S0217590820500484. **[IF=1.736, Scopus, Q3, ABDC=B]**

35. Aslam, F., Awan, T. M., & Fatima, T. (2021). Classification of m-payment users' behavior using machine learning models. *Journal of Financial Services Marketing*, 1-12. https://doi.org/10.1057/s41264-021-00114-z **[IF=2.2, Scopus, Q2, ABS: 1* ABDC=B]**

36. Aslam, F., Mohti, W., & Ferreira, P. (2020). Evidence of Intraday Multifractality in European Stock Markets during the recent Coronavirus (COVID-19) Outbreak. *International Journal of Financial Studies*, 8(2), 31. https://doi.org/10.3390/ijfs8020031 **[IF=2.3, Scopus, Q3, ABDC=B]**

37. Awan, T. M., & Aslam, F. (2020). Prediction of daily COVID-19 cases in European countries using automatic ARIMA model. *Journal of Public Health Research*, *9*(3). doi: 10.4081/jphr.2020.1765 **[IF=2.2, Scopus, Q3]**

38. Aslam, F., Ferreira, P., Mughal, K. S., & Bashir, B. (2021). Intraday Volatility Spillovers among European Financial Markets during COVID-19. *International Journal of Financial Studies, 9*(1), 1-19. doi: 10.3390/ijfs9010005 **[IF=2.3, Scopus, Q3, ABDC=B]**

39. Aslam, F., Mughal, K. S., & Ali, A. (2020). Forecasting Islamic Securities Index using Artificial Neural Networks: Performance Evaluation of Technical Indicators. *Journal of Economic and Administrative Sciences,* https://doi.org/10.1108/JEAS-04-2020-0038 **[IF=1.7, ABDC=C]**

40. Aslam, F., Kang, H., Mughal, K. S., Awan, T. M., & Mohmand, Y. T. (2020). Stock Market Volatility and Terrorism: New Evidence from the Markov Switching Model, Peace Economics, Peace Science and Public Policy (published online ahead of print 2020), 20200005. https://doi.org/10.1515/peps-2020-0005 **[IF=0.9, Scopus, Q3, ABDC=B]**

41. Memon, B.A., Yao,H., Aslam, F. & Tahir, R. (2019). Network Analysis of Pakistan Stock Market During the Turbulence Of Economic Crisis Of Pakistan. *Business, Management and Education, 10(2), 269-285*. https://doi.org/10.3846/bme.2019.11394 **[IF=2.1, ABS: 2*]**

42. Mughal, K.S., Schneider, F., Aslam, F. Tahir, A. (2021). Money Multiplier Bias Due to Informal Sector: An Extension of the Existing Money Multiplier, *South Asian Journal of Macroeconomics and Public Finance,* https://doi.org/10.1177/2277978720979888 **[IF=0.8, Scopus, ABDC: C]**

43. Aslam, F., Memon, B. A., & Mughal, K. S. (2020). Risk-adjusted and Bonferroni-adjusted seasonality in emerging Asian stock markets. *Economic Journal of Emerging Markets, 12*(1), 80-92. **[IF=2.1]**

44. Quddoos, M. U., Rafique, A., Ali, S., Aslam, F., & Ahmad, M. (2021). Monetary Policy Transmission: Balance Sheet Channel and Investment Behavior of Firms in Pakistan. *Economic Journal of Emerging Markets, 13*(1), 1-12. **[IF=2.1]**

45. Aslam, F., Mughal, K. S., & Mohmand, Y.T. (2023), Natural Disasters and Their Effects on Stock Market: An Evidence from Pakistan, *Economic Journal of Emerging Markets, Forthcoming.* **[IF=2.1]**

46. Aslam, F., Salman, A., Jan, I., & Aneel, S. S. (2021). Policy Analytics-Insights from Pakistan and India Water Policies. *Sarhad Journal of Agriculture,* 37(2), 538-547. http://dx.doi.org/10.17582/journal.sja/2021/37.2.538.547 [**Scopus**]

47. Aslam, F., Mughal, K. S., Ali, A., & Mohmand, Y. T. (2021). Forecasting Islamic securities index using artificial neural

networks: performance evaluation of technical indicators. *Journal of Economic and Administrative Sciences, 37*(2), 253-271. [**IF=1.7**]

48.   Javaid, S., & Aslam, F. (2021). The Effect of Enterprise Risk Management on Ameliorating Competitive Advantage: A Cross-Sectional Study of Software Houses in Pakistan. *Pertanika Journal of Social Science and Humanities, 29*(4), 2525-2543. DOI: https://doi.org/10.47836/pjssh.29.4.24 [**IF=0.4**]

49.   Mughal, K. S., Schneider, F. G., Aslam, F., & Tahir, A. (2021). Money Multiplier Bias Due to Informal Sector: An Extension of the Existing Money Multiplier. *South Asian Journal of Macroeconomics and Public Finance*, *10*(2), 139–157. https://doi.org/10.1177/2277978720979888 [**IF=0.8**]

50.   KHAN, U. A., MUGHAL, K. S., MOHMAND, Y. T., & Aslam, F. (2020). Chronic Importer Syndrome of Pakistan-Are Trade Agreements a Cure? *Pacific Business Review International (PBRI), 12*(8), 111-120. [**IF=0.1**]

51.   Aslam, F., Salman, A. & Jan, A. (2019). Predicting Wheat Production in Pakistan By Using an Artificial Neural Network Approach. *Sarhad Journal of Agriculture, 35(4), - 1054-1062.* *http://dx.doi.org/10.17582/journal.sja/2019/35.4.1054.1062* [**Scopus**]

52.   Salman, A., Sethi, B., Aslam, F., & Kahloon, T. (2018). Free Trade Agreements and Environmental Nexus in Pakistan. *Policy Perspectives, 15*(3), 179-195. https://doi.org/10.13169/polipers.15.3.0179

Book Chapters:

1. Aslam, F., M Yasir, Tariq, Khan, M. and Awan, T.M. Network Analysis of Tourism Stocks During COVID-19 *Pandemic: An Evidence from China, Asian Development Bank, Forthcoming*

2. Aslam, F. (2020), A Potential Contribution of Text Mining: Comparative Analysis of Water Policies of Pakistan and India, The Kaleidoscope That Is Pakistan, Islamabad Policy Research Institute

Editorial Boards

1. Environmental Science - Environmental Economics and Management, https://www.frontiersin.org/journals/environmental-science/sections/environmental-economics-and-management
2. Complexity, https://www.hindawi.com/journals/complexity/si/187268/
3. Economic Journal of Emerging Markets, https://journal.uii.ac.id/JEP/about/editorialTeam

Working Papers (under review)

1. Analysis of the impact of COVID-19 pandemic on the intraday efficiency of agricultural futures markets, Under review
2. On the Linkage Between Twitter-Based Uncertainty and Cryptocurrencies, Fractals
3. Cross-correlations between Shadow short-rates and Energy Prices.
4. Efficiency of Fintech and Russian War
5. Geo Threats and Financial Markets.
6. Classification of student loan defaults.
7. Financial Stress and Oil Volatility

Supervision of Research Students

Highlights

- *Supervising 5 PHD and 2 MPhil students in the year 2023*
- *1 Phd student passed out while 4 students have completed more than 70% of thesis.*

- *28 MPhil students passed out in the capacity of lead supervisor.*

PHD Thesis Supervisor

1. Beenish Bashir "Automated Trading Strategies and Feature Extraction: A Comparative Analysis of Traditional and Soft Computing Techniques in Financial Markets", Graduated

2. Junaid Khan, "Factors Affecting Financial Literacy and Financial Behaviour of Investors in Pakistan", Minor Revisions

MPhil Thesis Supervisor (*Completed*)

1. Marriyam Chaudhary, "The Spillover Across Economic Uncertainty, Geopolitics, And Financial Markets: A Tvp-Var Analysis", Spring 2022.

2. Quratul-Aain, Herding behavior in cryptocurrency market with different intraday time horizons: MFDFA Analysis, Spring 2022

3. Arifa, "Cross Correlation Analysis between Economic Policy Uncertainty and Islamic and Conventional Indices" (Fall 2021)

4. Zulqarnain, "Volatility Spillover Between Financial and Commodity Markets: Evidence from Pakistan', (Fall 2021)

5. Inza Arfan "Multifractal detrended cross correlation analysis of Carbon and Energy markets prices", (Fall 2021).

6. Amara Fateh "Impact of Government Policies during Covid-19 on the Financial Performance of Pharmaceutical and Transport Industry", (Spring 2021).

7. Maaz Khan "How COVID-19 Pandemic Affected the Intraday Exchange Rate VaR" (Fall 2020)

8. Mrestyal Khan "Sectoral Dependence Structure of Pakistan Stock Exchange: Application of Vine Copula" (Fall 2020)

9. Ijaz Khan Khattak "ELMAN Neural Network and Long Short Term Memory: Forecast Stock Market Returns" (Fall 2020)

10. Iqra Yousof "Stock market prediction based on sentiment Analysis of business news using machine learning techniques" (Fall 2020)

11. Aqsa Naz "Comparing Prediction Accuracy Of Student Loan Default Using Machine Learning" (Spring 2020)

12. Gohar Mehmood "Exploring the Profitable Trading Technique by Using Pairs Trading Strategy & Artificial Neural Network" (Fall 2019)

13. Muhammad Saifullah "Clustering Effect of Jump Risk Complex Network: An Evidence from Pakistan Stock Exchange ", (Fall 2019)

14. Saqib Ilyas, "Efficiency of Technical Indicators in Exchange Rate Prediction through Artificial Neural Network" *(Fall 2019)*

15. Hafiza Samina "Forecasting intraday trading volume: an evidence from Pakistan stock exchange" (Completed 2019)

16. Noreen Akhter "Forecasting intraday direction of stock prices Using machine learning algorithms", (*Completed 2019*)

17. Saheem Ahmed, "Forecasting Stock Market by Using Artificial Neural Network and Support Vector

Machine", *(Completed 2019)*

18. Salman Ahmed ""Stock market integration between Pakistan and china through the lens of sector vs country effect" (*Completed 2019*)

19. Sadia Hameed "How natural disasters affects the financial markets", (Completed 2019)

20. Adil Abbasi "Forecasting Pakistan Stock Market (PSX) Signals Through Technical Analysis Using Artificial Neural Networks", Islamabad (*Completed 2018*)

21. Muhammad Abdullah "Back Testing Value at Riks: Case study of PSX", (*Completed 2018*)

22. Muhammad Asif Hayat Khan "Neural Networks And Traditional Forecasting Techniques: A Case Of Pakistan Stock Exchange (Psx)" COMSATS Institute of Information Technology, Islamabad *(Completed 2017)*

23. Zahra Rauf "Risk-Adjusted Anomalies In Financial Markets: An Evidence From Frontier Markets" COMSATS Institute of Information Technology, Islamabad *(Completed 2017)*

24. Natasha Ahmad "How international news affect the financial markets: an evidence from pakistan "COMSATS Institute of Information Technology, Islamabad *(Completed 2016)*

25. Sofia Basharat *"*A Comparative Analysis Of Portfolio Returns Through Var And Expected Shortfall: Exponential Weighted Moving Average (Ewma), Delta Normal Approach And Historical Simulation Method" COMSATS Institute of Information Technology, Islamabad *(Completed 2016)*

26. Zarmeen Mushtaq Mughal "Impact of Black Exchange Rate On Exchange Rate Equilibrium" COMSATS Institute of Information Technology, Islamabad *(Completed 2016)*

27. Ayaz Khan: "International Portfolio Diversification: An Evidence from Developed, Emerging and Frontier Markets" COMSATS Institute of Information Technology, Islamabad *(Completed 2015)*

28. Waseem ud Din "Determinants of Stock Prices: Evidence from KSE*"* COMSATS Institute of Information Technology, Islamabad *(Completed 2015)*

Research Grants

1. Quality, Equity and Accountability in Education Delivery; its importance, levels, and understanding: A Hedonic Pricing Model giving Evidence from Pakistan, HEC, 2017 (Amout=4.0 Millions)
2. Marketing Discourse of China's Firms' Internationalization, 0.5 Million, Guangdong University of Finance & Economics ,Luntou Road, 21#, Guangzhou, P.R.China
3. Impact of Mechanism of Firm's International Marketing Discourse on Consumer Behavior, .5 Million, Guangdong University of Finance & Economics ,Luntou Road, 21#, Guangzhou, P.R.China

Under Review Grants

4. GIS-Based Location-Allocation Analysis for Bagasse Energy Conversion Plants in Punjab and Selection of Appropriate Biomass Energy Conversion Process & Technology
5. Policy alternatives to avoid apricot wastages in Gilgit Baltistan: a supply chain approach to locate and allocate capacity to the solar dryers, in order to extend the shelf life of the currently wasted apricot

Trainings and Workshops

Course Description	Location
Hands-on Data Analytics Using R	Comsats University, Islamabad
R For Everyone	Comsats University, Islamabad
Data Analytics and Research Methodology	Kashmir Institute of Management
Financial Management in Public Sector	Iba Karachi
Statistics and Data Analysis	Kashmir Institute of Management
Financial Management Tool Books	Parliamentarians
Financial Database Management	Ptcl, Pakistan
Financial Data Analysis With R	Hanyang University, Seoul
Financial Modeling	Hanyang University, Seoul
Machine Learning In Finance	Seoul, South Korea
R Programming Basics	Seoul, South Korea

*As trainer

Conferences

- USIM-COMSATS International Workshop on Foresight and Innovation Policy (2018.05.09 @ Galeri Canselori Universiti Sains Islam Malaysia (USIM), Nilai, Negiri Sembilan.
- Best Paper Award- Data Science - South Asian International Conference (SAICON-2018) (2018.11.29 @, Comtech, Islamabad
- APAD 2014 The 10th conference of Asia-Pacific Association of Derivatives (2014.08.22 @ Novotel Ambassador Busan, South Korea) "The impact of terrorism on financial markets: evidence from asia"
- APAD 2012 The 8th conference of Asia-Pacific Association of Derivatives (2012.08.24 @Westin Chosun Hotel, Busan, Korea) "How the impact of terrorist attacks to stock market differs as the tactics of terrorist vary?"
- Ninth South Asia Economic Summit (2017.08.23 @ PC Bhurban, Pakistan)
- Session Chair: South Asian International Conference (SAICON) (2015.08.23 @ , Serena Hotel, Islamabad
- South Asian International Conference (SAICON-2016) (2016.08.28 @ , Serena Hotel, Islamabad
- Eighth South Asia Economic Summit (2015.12.07 @ Marriott Hotel Islamabad)

Awards and Honors

- 2011: Ph.D. Scholarship, South Korea, Higher education commission (HEC) Pakistan.
- 2009: Best performance award for the year 2008-09, PTCL
- 2008: Gold Medal (MBA), International Islamic University Islamabad
- 2008: First Position certificate, MBA, International Islamic University Islamabad
- 2008: Distinction Certificate, MBA, International Islamic University Islamabad
- 2007: Second Position Certificate, BBA (Hons.), International Islamic University Islamabad
- 2007: Distinction Certificate, BBA (Hons.), International Islamic University Islamabad

Computer Silks

- R, eViews
- Tools: Microsoft Office suit (word, excel, access, PowerPoint, Outlook, Access)

References

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