

# MIMI HAFIZAH BT. ABDULLAH



- KULLIYAH OF SCIENCE
- IIUM Kuantan Campus
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- Doctor of Philosophy in Business and Management
- Master of Business Administration
- Diploma in Education
- Bachelor of Science

## ACADEMIC QUALIFICATION

### TEACHING RESPONSIBILITIES

FINAL YEAR PROJECT	2012/2013
FINANCIAL MATHEMATICS 1	2011/2012 2018/2019 2019/2020
FINANCIAL MATHEMATICS I	2005/2006 2006/2007 2007/2008
FINANCIAL MATHEMATICS II	2004/2005 2005/2006 2006/2007 2007/2008
FINANCIAL MATHEMATICS III	2005/2006 2006/2007 2007/2008 2012/2013 2013/2014 2014/2015 2015/2016 2016/2017 2017/2018 2018/2019 2019/2020
INDUSTRIAL TRAINING	2005/2006
INTRODUCTION TO FINANCIAL MATHEMATICS	2011/2012 2012/2013 2013/2014 2014/2015 2015/2016 2016/2017 2017/2018 2018/2019 2019/2020
STATISTICAL DATA ANALYSIS	2013/2014

### RESEARCH PROJECTS

#### In Progress

**2018 - Present** Financial network analysis of the Malaysian shariah-compliant companies using minimal spanning tree

**2015 - Present** The Role of Option-Implied Information in Improving a Portfolio Selection

#### Completed

**2013 - 2016** Integrating Individual Patient Data (IPD) and Aggregate Data (AD) in Continuous Meta-Analysis: An Empirical Assessment and an Alternative Two-Stage Approach

**2012 - 2015** Implied Adjusted volatility functions : Theory and Empirical Tests

**2011 - 2013** (RU2011) Estimation of transaction costs on the Bursa Malaysia: an empirical research

## PUBLICATIONS

### Article

- 2019** [A network analysis of shariah-compliant stocks across global financial crisis: a case of Malaysia.](#) Modern Applied Science , 13 (7) pp.80-93
- 2018** [A network analysis of the stock market in Malaysia, Singapore and Indonesia.](#) International Journal of Engineering & Technology , 7 (4.1) pp.99-101
- 2018** [Science@iiium.](#) science@iiium pp.1-40
- 2018** [science@iiium.](#) science@iiium (December 2018) pp.1-40
- 2016** [The development of a risk-neutral density estimation method.](#) Journal of Engineering and Applied Sciences , 11 (7) pp.1633-1638
- 2015** [Minimal spanning tree for 100 companies in Bursa Malaysia.](#) AIP Conference Proceedings , 1643 pp.609-615
- 2015** [Implied adjusted volatility functions: Empirical evidence from Australian index option market.](#) AIP Conference Proceedings , 1643 pp.622-627
- 2015** [A study on the effects of different levels of data on the overall meta-analysis estimates.](#) Far East Journal of Mathematical Sciences (FJMS) , 96 (1) pp.73-86
- 2014** [Implied adjusted volatility by leland option pricing models: evidence from Australian index options.](#) International Journal of Social, Management, Economics and Business Engineering , 8 (8) pp.2599-2610
- 2013** [Performance of selected imputation techniques for missing variances in meta-analysis .](#) Journal of Physics: Conference Series , 435 (1) pp.012037
- 2012** [Implied transaction costs by Leland option pricing model: a new approach and empirical evidence.](#) Journal of Derivatives & Hedge Funds , 18 (4) pp.333-360

### Conference or Workshop Item

- 2019** [The investigation on the impact of financial crisis on Bursa Malaysia using minimal spanning tree.](#) In: **The 4th International Conference on Computing, Mathematics and Statistics 2019**
- 2019** [Network analysis of shariah-compliant stocks on Bursa Malaysia by using minimum spanning tree \(MST\).](#) In: **The 4th Innovation and Analytics Conference & Exhibition (IACE 2019)**
- 2019** [Evaluation on the financial performance of the companies in Malaysia with Zmijewski model.](#) In: **The 4th International Conference on Computing, Mathematics and Statistics 2019 (ICMS)**
- 2018** [Empirical performance of a model-free volatility against the different option strike size discreteness.](#) In: **Conference on Mathematics, Informatics and Statistics (CMIS2018)**

- 2018 [The performance of higher moments estimators: an empirical study.](#) In: **Conference on Mathematics, Informatics and Statistics (CMIS2018)**
- 2017 [Empirical performance of interpolation techniques in risk-neutral density \(RND\) estimation.](#) In: **37th International Conference on Quantum Probability and Related Topics, QP 2016; Faculty of Science of the International Islamic University MalaysiaKuantan; Malaysia**
- 2017 [Comparison of volatility function technique for risk-neutral densities estimation.](#) In: **The 24th National Symposium On Mathematical Sciences: Mathematical Sciences Exploration For The Universal Preservation**
- 2017 [Estimation of option-implied risk-neutral into real-world density by using calibration function.](#) In: **4th International Conference on Mathematical Sciences - Mathematical Sciences: Championing the Way in a Problem Based and Data Driven Society, ICMS 2016;**
- 2017 [Asset allocation using option-implied moments.](#) In: **1st International Conference on Applied & Industrial Mathematics and Statistics (ICoAIMS 2017)**
- 2016 [Estimation of option-implied risk-neutral into real-world density by using calibration function.](#) In: **The 4th International Conference On Mathematical Sciences (ICMS4)**
- 2016 [The development of a risk-neutral density estimation method.](#) In: **2016 Applied Mathematics in Science and Engineering International Conference (APPEMSE)**
- 2016 [Empirical estimation of risk-neutral density from option prices.](#) In: **37th International Conference on Quantum Probability and Related Topics (QP37) 2016**
- 2016 [Comparison of volatility function technique for risk-neutral densities estimation..](#) In: **Simposium Kebangsaan Sains Matematik Ke 24**
- 2014 [Minimal spanning tree for 100 companies in Bursa Malaysia.](#) In: **The 2nd ISM International Statistical Conference 2014 with Applications in Sciences and Engineering (ISM-II)**
- 2014 [An investigation of implied volatility during financial crisis: Evidence from Australian index options.](#) In: **3rd International Conference On Fundamental And Applied Sciences (ICFAS 2014)**
- 2014 [Estimation of transaction costs on Bursa Malaysia = Anggaran kos urus niaga di Bursa Malaysia.](#) In: **The 2nd National Symposium on Mathematical Sciences (SKSM22)**
- 2014 [Implied adjusted volatility functions: empirical evidence from Australian index option market .](#) In: **The 2nd ISM International Statistical Conference 2014 with Applications in Sciences and Engineering (ISM-II)**
- 2014 [Implied adjusted volatility by Ieland option pricing models: evidence from Australian index options .](#) In: **International Conference on Applied Mathematics (ICAM 2014)**

- 2014 [An investigation of implied volatility during financial crisis: evidence from Australian index options.](#) In: **The 3rd International Conference on Fundamental and Applied Sciences**
- 2013 [Alternative method to estimate transaction costs: An empirical investigation pre-, during and post- financial crisis.](#) In: **International Islamic University Malaysia Research, Invention and Innovation Exhibition 2013 (IRIIE 2013)**
- 2012 [Performance of selected imputation techniques for missing variances in meta-analysis .](#) In: **4th International Conference on Advancement of Science and Technology**
- 2012 [A new approach to estimate transaction costs: an empirical evidence.](#) In: **International Islamic University Malaysia Research, Invention and Innovation Exhibition 2012 (IRIIE 2012)**
- 2011 [Implied transaction costs by leland option pricing models: A new approach and empirical evidence.](#) In: **2011 Accounting and Finance Association of Australia and New Zealand (AFAANZ) Conference**
- 2010 [Trading frequency and implied transaction costs of options: evidence from the Australian index option market.](#) In: **International Conference on Business and Economics Research (ICBER)**
- 2010 [The performance of Leland's option pricing models in the presence of transaction costs: evidence from the Australian index option market.](#) In: **The 18th Annual Conference on Pacific Basin Finance, Economics, Accounting and Management**
- 2009 [Assessing the importance of transaction costs in option pricing: evidence from the Australian index option market.](#) In: **15th International Conference Computing in Economics and Finance**
- 2006 [Missing variability in meta-analysis : is imputing always good?.](#) In: **International Conference on Science & Technology: Application in Industry & Education (2006)**

**Book  
Book Section**