MIMI HAFIZAH BT. ABDULLAH

- KULLIYYAH OF SCIENCE
- IIUM Kuantan Campus
- Email address: mimihafizah@iium.edu.my

ACADEMIC QUALIFICATION

- Doctor of Philosophy in Business and Management
- Master of Business Administration
- Diploma in Education
- Bachelor of Science

TEACHING RESPONSIBILITIES

FINAL YEAR PROJECT	2012/2013 2020/2021
FINANCIAL MATHEMATICS 1	2011/2012 2018/2019 2019/2020 2020/2021
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 2020/2021
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 2020/2021
STATISTICAL DATA ANALYSIS	2013/2014

RESEARCH PROJECTS

In Progress

2019 - Present	Formulating a new financial network of shariah-compliant stocks using minimum spanning tree (MST).
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
Unknown - Present	Towards a sustainable economic growth: A case of a correlation network of Malaysian market using Triangulated maximally filtered graph (TMFG)

Completed

2015 - 2020	The Role of Option-Implied Information in Improving a Portfolio Selection
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

2020	The role of an option-implied distribution in improving as asset allocation model. Malaysian Journal of Fundamental and Applied Sciences , 16 (1 (Jan-Feb)) pp.64-69
2019	Wavelet improved option-implied moments: an empirical study. ASM Science Journal , 12 (Special Issue 5) pp.167-176
2019	Empirical performance of a model-free volatility against the different option strike size discreteness. Malaysian Journal of Mathematical Sciences , 13 (Special Issue) pp.1-13
2019	The investigation on the impact of financial crisis on Bursa Malaysia using minimal spanning tree. Mathematics and Statistics , 7 (4A) pp.1-8
2019	A network analysis of shariah-compliant stocks across global financial crisis: a case of Malaysia. Modern Applied Science , 13 (7) pp.80-93
2019	The performance of higher moments estimators: an empirical study. Malaysian Journal of Mathematical Sciences , 13 (SI) pp.35-50
2018	science@iium. science@iium (December 2018) pp.1-40
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@iium. science@iium 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 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 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 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)**

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 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**

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)**
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	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	Implied adjusted volatility by leland 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: 3rd International Conference On Fundamental And Applied Sciences (ICFAS 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**
2014	Estimation of transaction costs on Bursa Malaysia = Anggaran kos urus niaga di Bursa Malaysia. **In: The 2nd National Symposium on Mathematical Sciences (SKSM22)**
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	A new approach to estimate transaction costs: an empirical evidence. **In: International Islamic University Malaysia Research, Invention and Innovation Exhibition 2012 (IRIIE 2012)**
2012	Performance of selected imputation techniques for missing variances in meta-analysis . **In: 4th International Conference on Advancement of Science and Technology**
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