CURRICULUM VITAE

Name	:	Siti Roslindar Binti Yaziz
Organisation	:	Universiti Malaysia Pahang
Position	:	Senior Lecturer
Expertise	:	Statistics, Time Series Modelling and Forecasting
H Index	:	5
Address	:	Centre for Mathematical Sciences, Universiti Malaysia Pahang, Lebuhraya Tun Razak, 26300, Gambang, Kuantan, Pahang.
Tel (H/P)	:	+6013-9231487
Tel (Office)	:	+609-5492425
Fax	:	+609-5492766
Email	:	roslindar@ump.edu.my

EDUCATION

1. Doctor of Philosophy (2019)
   Universiti Malaysia Pahang, Kuantan, Pahang
   Thesis: Modified Box-Jenkins and GARCH for Forecasting Highly Volatile Time Series Data
2. Master of Science, Mathematics (2003)
   Universiti Teknologi Malaysia, Skudai, Johor
   Dissertation: Comparison of the Performance of the Extreme Value Type 1 (EV1) and the Rayleigh Distribution
3. Bachelor's Degree, Industrial Mathematics (2001)
   Universiti Teknologi Malaysia, Skudai, Johor
   Final year project: Kajian Kes bagi Permainan (m x n) Hasil Tambah Malar 2-Pemain
4. Sijil Pelajaran Malaysia (SPM) (1996)
   Sekolah Menengah Kebangsaan Dato' Ahmad Maher, Kota Bharu, Kelantan.

EXPERIENCE

July 2019 - Present : Senior Lecturer, Universiti Malaysia Pahang
July 2008 - July 2019: Lecturer, Universiti Malaysia Pahang
Oct 2003 - July 2008: Lecturer, Universiti Teknologi Malaysia
Aug 2001- Oct 2003 : Tutor, Universiti Teknologi Malaysia
March - June 2000 : Trainee at Research & Development, Telekom

TAUGHT COURSE (2003 – present)

Master Course: Industrial Statistics
Degree Course: Applied Statistics, Statistics I, Statistics II, Engineering Statistics, Engineering Mathematics, Mathematics for Management
Diploma Course: Probability & Statistics, Calculus I, Basic Mathematics

EXPERIENCE ADMINISTRATIVE POSITION

Head of Panel (Statistics): Jan 2019 - Dec 2020
Head of Cluster (Data Science): Nov 2019 - Present
Committee of Protocol, SKSM 2020
Head of Committee of Protocol, ICoAIMS 2019
Committee of Data Science Programme: Jan 2019 - Dec 2020
Academic Advisor for 2 Students of Bachelor of Data Analytics: Sept 2019 - Present
Committee of Full paper and Program Book, ICoAIMS 2017
Head of Programme (Science), Faculty of Industrial Sciences & Technology, Universiti Malaysia Pahang (Sept 2008 - Feb 2012).
College Residential Fellow, Kolej Tun Fatimah, Universiti Teknologi Malaysia: Feb 2005 - Feb 2008)
Academic Advisor of 16 students of Bachelor of Science (Industrial Mathematics): July 2007 - July 2008
Committee of Department Quality Assurance: April 2007 - April 2008
Committee (Author) of Department Forum: June 2005 - July 2008
Committee of Department Welfare and Community Service: July 2006 - July 2008
Head of Bureau of Programme Book and Souvenir for Fellow Convention 2005: May 2005 - Feb 2006
Committee of Annual Report Year 2004 of Mathematics Department

PROFESSIONAL MEMBERSHIP

Member – National Level Malaysian Mathematical Sciences Society (PERSAMA)
Member – Persatuan Akademik Universiti Malaysia Pahang (PAKAD)

RESEARCH GRANTS

1. "Development of Interactive Software for Gold Price Forecasting" UMP Research Grant, RDU1703198, 2017-2019 **(Project Leader)**.
2. "A Hybridization of Box-Jenkins – GARCH in Forecasting Gold Price", UMP Research Grant, RDU090369, 2013-2016 (Member).
3. "Forecasting Crude Oil Prices using Time Series Modeling", UMP Research Grant, RDU090307, 2009-2011 **(Project Leader)**.
4. "Structural Equations Modeling (SEM) on e-Services Performance in the Malaysian Public Sector: A Case Study in Malaysia Public Universities", UMP Research Grant, RDU090307, 2009-2011 (Project Leader).

PATENT/COPYRIGHT

1. Patent of "Method and System for Forecasting Commodity Prices", **Yaziz, S. R.**, Zakaria, R. Patent Application **PI2018000655**, Dated 7 May 2018.
2. Copyright of "Forecasting Malaysia Gold Price using Hybrid ARIMA with Symmetric GARCH Modeling (Backward ARIMA-GARCH in Forecasting Gold Price for Malaysia Market)", **Yaziz, S. R.**, Zakaria, R., Ahmad, M. H., Azizan, N. A. and Satari, S. Z., Dated 12 May 2015.

AWARDS

1. Excellent Service Award, 2019
2. Silver Medal, in the 29th International Invention, Innovation & Technology Exhibition 2018 (ITEX 2018) for "Reliable Gold Price Predictor", 10-12 May 2018, Kuala Lumpur, Malaysia. **(Project Leader)**
3. Gold Medal, in the Creation, Innovation, Technology & Research Exposition 2018 (CITREX 2018) for "Forecasting Gold Price based on Box-Jenkins – GARCH's Algorithm", 7-8 Feb 2018, Universiti Malaysia Pahang. **(Project Leader)**
4. Bronze Medal, in the Creation, Innovation, Technology & Research Exposition 2017 (CITREX 2017) for "Determination of Sample Size for Volatile Data using New Box-Jenkins-GARCH Framework: Gold Price Forecasting", 13-14 March 2017, Universiti Malaysia Pahang. **(Project Leader)**
5. Recipient for Hadiah Sanjungan under Publication (Journal) Category for article "Modeling gold price using ARIMA-TGARCH". **(Main and corresponding author)**
6. Bronze Medal, in the Malaysia Technology Expo 2016 (MTE 2016) for "Forecasting Gold Price using Hybrid of Backward ARIMA-GARCH for Malaysia Market", 18-20 Feb 2016, Kuala Lumpur. **(Project Leader)**
7. Recipient for Merit Award under Publication (Journal) Category for article "Forecasting Malaysian Gold using a Hybrid of ARIMA and GJR-GARCH Models"
8. Gold Medal, in the Creation, Innovation, Technology & Research Exposition 2014 (CITREX 2015) for "Forecasting Malaysia Gold Price using Hybrid ARIMA with Symmetric GARCH Modeling", 9-10 March 2015, Universiti Malaysia Pahang. **(Project Leader)**
9. Gold Medal, in the Creation, Innovation, Technology & Research Exposition 2014 (CITREX 2014) for "Modeling Gold Price using Hybrid of Box-Jenkins - GARCH", 5-6 March 2014, Universiti Malaysia Pahang. **(Project Leader)**
10. Bronze Medal, in the 25th International Invention, Innovation & Technology Exhibition 2014 (ITEX 2014) for "Modeling Gold Price using Hybrid of Box-Jenkins- GARCH", 8-10 May 2014, Kuala Lumpur, Malaysia. **(Project Leader)**
11. Bronze Medal, in the 23rd International Invention, Innovation & Technology Exhibition 2012 (ITEX 2012) for "Structural Equation Modeling (SEM) on Value-Based Performance Excellence Model for Higher Education Institutions (HEIS) using Maximum Likelihood and Partial Least Squares Estimation Technique", 17-19 May 2012, Kuala Lumpur, Malaysia.
12. Silver Medal, in the Creation, Innovation, Technology & Research Exposition 2011 (CITREX 2011) for "Forecasting Crude Oil Prices using Time Series Modeling", 13-14 April 2011, Universiti Malaysia Pahang. **(Project Leader)**
13. Silver Medal, in the Creation, Innovation, Technology & Research Exposition 2011 (CITREX 2011) for "Statistical Validation of Value-Based Performance Excellence Model: A Partial Least Square (PLS) Methodology", April 2011, Universiti Malaysia Pahang.
14. Excellent Service Award, 2009

PUBLICATIONS

1. **Yaziz, S. R.**, Zakaria, R. and Suhartono. 2019. "ARIMA and Symmetric GARCH-type Models in Forecasting Malaysia Gold Price", Journal of Physics Conference Series 1366:012126
2. **Yaziz, S. R.**, Zakaria, R. and Boland, J. 2019. "Multistep Forecasting for Highly Volatile Data using a New Box-Jenkins and GARCH Procedure", ASM Science Journal Special Issue – accepted in May 2019. (Scopus Indexed)
3. Satari, S. Z., Muhammad, N., **Yaziz, S. R.**, Moslim, N. H., Zakaria, R., and Misni, F. 2018. Applied Statistics Module, Version 3. Penerbit UMP. ISBN 978-967-2226-02-4

4. **Yaziz, S. R.**, Zakaria, R. and Ahmad, M. H. 2017. “Determination of sample size for higher volatile data using new framework of Box-Jenkins model with GARCH: A case study on gold price”, *IOP Conf. Series: Journal of Physics: Conf. Series 890*, 012161. (ISI Indexed)
5. **Yaziz, S. R.**, Azizan, N. A., Ahmad, M. H. and Zakaria, R. 2016. “Modeling Gold Price using ARIMA – TGARCH”, Applied Mathematical Sciences 10 (28), 1391-1402. (Scopus Indexed)
6. **Yaziz, S.R.**, Azizan, N. A., Ahmad, M. H., Zakaria, R., Agrawal, M. and Boland, J. 2015. “Preliminary analysis on hybrid Box-Jenkins - GARCH modeling in forecasting gold price” *AIP Conference Proceedings*. 1643, 289-297. (ISI Indexed)
7. Ahmad, M. H., Ping, P. Y., **Yaziz, S. R.** and Miswan, N. H. 2015. “Forecasting Malaysian Gold Using a Hybrid of ARIMA and GJR-GARCH Models”, *Applied Mathematical Sciences*, Vol. 9, no. 30, 1491 - 1501. (Scopus Indexed)
8. Satari, S. Z., Muhammad, N., **Yaziz, S. R.**, Moslim, N. H., Zakaria, R., and Misni, F. 2017. Applied Statistics Module, Version 2. Penerbit UMP. ISBN 978-967-0691-64-0
9. Satari, S. Z., Liang, C.Z., Misni, F., Moslim, N. H., Muhammad, N., Zakaria, R. and **Yaziz, S. R.** 2015. Applied Statistics Module, New Version. Penerbit UMP. ISBN 978-967-0691-64-0
10. Ahmad, M. H., Ping, P. Y., **Yaziz, S. R.** and Miswan, N. H. 2014. “A Hybrid Model for Improving Malaysian Gold Forecast Accuracy”, *Int. Journal of Math. Analysis*, Vol. 8, no. 28, p1377 – 1387. (Scopus Indexed)
11. **Yaziz, S. R.**, Azizan, N. A., Zakaria, R. and Ahmad, M. H. 2014. “Modeling Malaysia Gold Price using hybrid of ARIMA and Symmetric GARCH-type models”, *Proceedings of the 3rd International Conference on Computer Engineering and Mathematical Sciences* (ICCEMS 2014) (Indexed by ProQuest).
12. **Yaziz, S. R.**, Azizan, N. A., Ahmad, M. H., Zakaria, R., Agrawal, M. and Boland, J. 2014. “Innovations in the ARIMA-GARCH modeling in forecasting gold price”, *Proceedings of The 10th IMT-GT International Conference of Mathematics, Statistics and Its Applications* (ICMSA 2014). 650-658. e-ISBN 978-967-0524-67-2
13. **Yaziz, S. R.**, Azizan, N. A., Zakaria, R. and Ahmad, M. H. 2013. “The performance of hybrid ARIMA-GARCH modeling in forecasting gold price”, *Proceedings of the 20th International Congress on Modelling and Simulation* (MODSIM2013), 1201-1207. (ISI Indexed)
14. Moslim, N. H., Misni, F., Musa, N. A. C., Zakaria, R., Muhammad, N., Radi, N. F. A., and **Yaziz, S. R.** 2013. “Statistical Tables”, Penerbit UMP, ISBN 978-967-0120-71-3
15. **Yaziz, S. R**., Ahmad, M. H., Nian, L. C. and Muhammad, N. 2011. “A Comparative Study on Box-Jenkins and Garch Models in Forecasting Crude Oil Prices”, *Journal of Applied Sciences* 11(7), 1129-1135. ISSN 1812-5654 (Indexed by ISI)
16. **Yaziz, S.R.**, Ahmad, M. H. and Muhammad, N. 2011. “Forecasting Crude Oil Prices using Time Series Modeling”, *Proceedings of International Conference on Financial Engineering and Risk Management Application 2011* (ICFERMA 2011).
17. Hamid, M. R. A., Mustafa, Z., Suradi, N. R. M., Idris, F., Abdullah, M., Ibrahim, A., **Yaziz, S.R.** and Ismail, Z. 2011. “Impacts of Leadership Values on Culture Values in Higher Education Institution: A Structural Equation Modeling Approach”, *Proceedings of the 3rd International Conference on Arab-Malaysian Islamic Global Business and Entrepreneurship* (3rd AMGBE).
18. Hamid, M. R. A., Mustafa, Z., Suradi, N. R. M., Abdullah, M., Ismail, W. R., Ali, Z. M., Idris, F., **Yaziz, S.R.** and Ismail, Z. 2010. “Value-Based Total Performance Excellence Model: An Overview”, *Jurnal Teknologi*, 52 Mei 2010, 95-104.
19. **Yaziz, S. R.** and Ghani, A. A. A. 2009. “A Comparison Study of the Performance of the Extreme Value Type I (EV1) and the Rayleigh Distribution in Flood Frequency Analysis”, Book chapters of *Recent Advances in Probability & Statistics*, Penerbit UTM, ISBN 978-983-52-0610-8.

20. Wan Malek, Wan Marina and **Yaziz, S. R.**, 2008. *Box-Jenkins Model in Financial Time Series: Application to Gold Dinar,* Bachelor's Thesis, Universiti Teknologi Malaysia.
21. Haris, Sahariah and **Yaziz, S. R.**, 2008. *Taburan Normal, Logistik dan Weibull dalam Menganalisis Frekuensi Banjir: Kajian Kes di Skudai, Johor,* Bachelor's Thesis, Universiti Teknologi Malaysia.
22. Abdul Mahad, Diyana and **Yaziz, S. R.**, 2007. *Transforming Several Models as Minimum Cost Capacitated (MCF),* Bachelor's Thesis, Universiti Teknologi Malaysia.
23. Mat Desa, Nor Hasliza and **Yaziz, S. R.**, 2006. *Siri Masa dalam Pasaran Saham,* Bachelor's Thesis, Universiti Teknologi Malaysia.
24. Ahmad Latphy, Hamidah and **Yaziz, S. R.**, 2006. *Teori Giliran: Satu Kajian Kes di Pejabat Pos UTM,* Bachelor's Thesis, Universiti Teknologi Malaysia.
25. Mustafa, Iswaziah and **Yaziz, S. R.**, 2006. *Menyelesaikan Permasalahan Model Pengaturcaraan Linear dengan Perisian TORA,* Bachelor's Thesis, Universiti Teknologi Malaysia.
26. Wong, Soon Ming and **Yaziz, S. R.**, 2006. *Studies On Principal Components Analysis and Its Application in Multivariate Data,* Bachelor's Thesis, Universiti Teknologi Malaysia.
27. Saiman, Nurul Haswani and **Yaziz, S. R.**, 2005. *Testing Hypothesis of the Box-Jenkins Model,* Bachelor's Thesis, Universiti Teknologi Malaysia.
28. A Rahman, Mohd Razif and **Yaziz, S. R.**, 2005. *Analysis Berstatistik Terhadap Purata Kumulatif Nilai Gred (PNGK) Pelajar 4 SSM,* Bachelor's Thesis, Universiti Teknologi Malaysia.

MANUSCRIPT REVIEWER/PROOFREADER

1. Reviewer for manuscript (on Oct 2017) entitled "A Comparative Study of Series ARIMA/MLP Hybrid Models for Stock Price Forecasting" for Journal of Statistical Computation and Simulation (IF 0.869, Q3), Publisher: Taylor & Francis.
2. Reviewer for manuscript (on July 2018) entitled "Forecasting Electricity Consumption Using Time Series Model" for The 4th International Conference on the Applications of Science and Mathematics 2018 (**S**CIEMATHIC2018).
3. Reviewer for manuscript (on July 2018) entitled "Fuzzy Time Series Forecasting Model based on Frequency Density and Similarity Measure Approach" for The 4th International Conference on the Applications of Science and Mathematics 2018 (**S**CIEMATHIC2018).
4. Reviewer for manuscript (on June 2019) entitled "Comparative Study of Models for Forecasting Nigerian Stock Exchange Market Capitalization", ICoAIMS 2019.
5. Reviewer for manuscript (on June 2019) entitled "Tourism Demand Forecasting – A Review on the Variable and the Model", ICoAIMS 2019.
6. Reviewer for manuscript (on June 2019) entitled "New Model Averaging Approach in Predicting Mortality Rate of Intensive Care Unit Patients", ICoAIMS 2019.
7. Reviewer for manuscript (on June 2019) entitled "The productiveness of Bootstrap simulator in evaluating the accuracy parameters of measurement system for ball screw", ICoAIMS 2019.
8. Reviewer for manuscript (on June 2019) entitled "Modelling the Nigerian Market Capitalization", ICoAIMS 2019.
9. Reviewer for manuscript (on June 2019) entitled "The Log Beta Generalized Weibull Regression Model for Lifetime Data", ICoAIMS 2019.
10. Reviewer for manuscript (on June 2019) entitled "Generalized Mean Distance-based k -Nearest Centroid Neighbor Classifier", ICoAIMS 2019.

11. Reviewer for manuscript (on June 2019) entitled “Modeling Dengue Fever Cases by Using GSTAR(1,1) with Outlier Factor”, ICoAIMS 2019.
12. Reviewer for manuscript (on June 2019) entitled “The effects of fuel price fluctuation on household income in Malaysia”, ICoAIMS 2019.
13. Reviewer for manuscript (on June 2019) entitled “Prioritising Critical Success Factors of TQM in Malaysia Aerospace Industry using Fuzzy AHP”, ICoAIMS 2019.
14. Reviewer for manuscript (on June 2019) entitled “An empirical study on the determinants of retirement savings attitude in Malaysia”, ICoAIMS 2019.
15. Reviewer for manuscript (on June 2019) entitled “Different Time Series models for forecasting prices of coconut exports in Sri Lanka”, ICoAIMS 2019.
16. Proofreader for “Basic Mathematics Module”, July 2018.
17. Proofreader for “Applied Statistics Module, 2nd Ed.”, Oct 2016 - Jan 2017.

THESIS EXAMINER

1. Chong Hor Yan, 2007. *Exploration of the Smoothing Method,* Bachelor's Thesis, Universiti Teknologi Malaysia.
2. Lim Chee Hsiung, 2007. *Multiple Comparisons Procedure and Its Application in Oil Palm Research,* Bachelor's Thesis, Universiti Teknologi Malaysia.
3. Low Chai Leng, 2005. *Markov Chains: An Application to Queuing,* Bachelor's Thesis, Universiti Teknologi Malaysia.
4. Norashikin Arif, 2005. *Menganalisis Data Markah Pelajar Tingkatan Empat SMK Tinggi Klang, Selangor dengan Kaedah Analisis Varians Dua Hala,* Bachelor's Thesis, Universiti Teknologi Malaysia.
5. Izyan Diyana Ismail, 2005. *Regresi Linear,* Bachelor's Thesis, Universiti Teknologi Malaysia.

CONFERENCE/COLLOQUIAM PRESENTATIONS

1. Modified Box-Jenkins and GARCH Procedure for Forecasting Highly Volatile Time Series Data, presented at Monthly Mathematical Colloquium (MMC), 25 Oct 2019, Mathematics Support Centre, UMP. **(Presenter)**
2. ARIMA and Symmetric GARCH-type Models in Forecasting Malaysia Gold Price, presented at 2nd International Conference on Applied & Industrial Mathematics and Statistics 2019 (ICoAIMS 2019), 23-25 July 2019, Kuantan, Malaysia. **(Presenter)**
3. Multistep Forecasting for Highly Volatile Data using a New Algorithm of Box-Jenkins and GARCH, presented at Simposium Kebangsaan Sains Matematik ke-26 (SKSM 26), 28-29 Nov 2018, TH Hotel, Kota Kinabalu, Sabah. **(Presenter)**
4. Determination of sample size for higher volatile data using new framework of Box-Jenkins model with GARCH: A case study on gold price, 1st International Conference on Applied & Industrial Mathematics and Statistics 2017 (ICoAIMS 2017), 8-10 Aug 2017, Kuantan, Malaysia. **(Presenter)**
5. Modeling Malaysia Gold Price using hybrid of ARIMA and Symmetric GARCH-type models, presented at the 3rd International Conference on Computer Engineering and Mathematical Sciences (ICCEMS 2014), 4-5 December 2014, Langkawi, Malaysia. **(Presenter)**
6. Modeling Gold Price using ARIMA-TGARCH, presented at Simposium Kebangsaan Sains Matematik ke-22 (SKSM 22), 24-26 Nov 2014, Shah Alam, Selangor. **(Presenter)**

7. Innovations in the ARIMA-GARCH modeling in forecasting gold price, presented at The 10th IMT-GT International Conference of Mathematics, Statistics and Its Applications (ICMSA2014), 14-16 Oct 2014, Kuala Terengganu, Terengganu. **(Presenter)**
8. Preliminary Analysis on Hybrid Box-Jenkins – GARCH Modeling in Forecasting Gold Price, presented at The 2nd ISM International Statistical Conference 2014 with Applications in Sciences and Engineering (ISM-II), 12-14 Aug 2014, Kuantan, Pahang. **(Presenter)**
9. The performance of hybrid ARIMA-GARCH modeling in forecasting gold price, presented at 20th International Congress on Modelling and Simulation (MODSIM2013), 1-6 December 2013, Adelaide, Australia. **(Presenter)**
10. Knowledge sharing on Gold Price: Statistics Approach, presented at Monthly Mathematical Colloquium (MMC), 7 Sept 2012, Faculty of Industrial Sciences & Technology, UMP. **(Presenter)**
11. Hybrid of seasonal time Series – GARCH (t) – Fibonacci in forecasting price and trading gold, presented at Monthly Mathematical Colloquium (MMC), 21 Nov 2012, Faculty of Industrial Sciences & Technology, UMP. **(Presenter)**
12. Forecasting Crude Oil Prices using Time Series Modeling, presented at International Conference on Financial Engineering and Risk Management Application 2011 (ICFERMA 2011), 26-27 Sept 2011, Institut Teknologi Bandung, Bandung, Indonesia. **(Presenter)**
13. A Comparative Study on Box-Jenkins and Garch Models in Forecasting Crude Oil Prices, presented at 1st International Conference on Fundamental and Applied Sciences 2010 (ICFAS 2010), 15-17 June 2010, Kuala Lumpur Convention Centre, Kuala Lumpur, Malaysia. **(Presenter)**

WORKSHOP/TRAINING/CONSULTATION

1. Speaker for Workshop of Programming Language (R Language), 21 Aug 2019, MSC Gambang, UMP.
2. Facilitator for Microsoft Excel Workshop, 21 April 2018, Block W, Universiti Malaysia Pahang.
3. Speaker for Analysis Statistics using Microsoft Excel, 5 Oct 2016, MSC Gambang, UMP.
4. Fasilitator for "Latex Workshop", 20 July 2011, FIST's Computer lab, Universiti Malaysia Pahang.

COMMUNITY SERVICE

1. Committee of Program Menjelang Syawal Bersama Golongan Asnaf Sekitar Kuantan, 17 May 2019, Kuantan.
2. Mentor Kem Saintis Muda 2018, 2 – 7 Sept 2018, Fakulti Sains & Teknologi Industri, UMP.
3. Programme director/speaker/facilitator for “Statistics is Awesome Phase 1” Programme, 9 March 2017, MSC Gambang, Universiti Malaysia Pahang.
4. Programme director/speaker for “Statistics is Awesome Phase 2” Programme, 3 May 2017, MSC Pekan, Universiti Malaysia Pahang.
5. Facilitator for Programme of “Pemantapan Pembelajaran Matematik dan Matematik Tambahan bagi Pelajar Sekolah Berasrama Penuh Integrasi Temerloh”, 8 Feb 2017, Blok W, Universiti Malaysia Pahang.
6. Committee of Sudoku Battle 2017, 22 Mac 2017, MSC Pekan, Universiti Malaysia Pahang.
7. Committee of Sudoku Battle 2016, MSC Gambang, Universiti Malaysia Pahang.
8. Promotion Committee for Programme of Matemadesa, 10 Sept 11, Block W, Universiti Malaysia Pahang.
9. Committee and Invigilator for Olimpiad Matematik Kebangsaan 2010 (OMK2010), 26 Jun 2010, Sport Complex, Universiti Malaysia Pahang.

RESEARCH SUMMARY

My research focuses on statistical modelling in the discipline of time series analysis and forecasting. Currently, I am working with univariate time series data such as gold price, crude oil price and any highly volatile data using the method of Box-Jenkins, GARCH and the combination of Box-Jenkins – GARCH in modelling and forecasting the series. EViews and R language (via RStudio) are the tools that I am familiar with to analyse and to forecast the data.