

SITI NUR IQMAL IBRAHIM
Ph.D. (University of Essex)

Senior Lecturer (Dr.)
Department of Mathematics
Faculty of Science
Tel: 03 89466836
Fax: 03 89437958
iqmal@upm.edu.my



EXPERTISE

Financial Mathematics

Dr. Siti Nur Iqmal Ibrahim is a Senior Lecturer at Department of Mathematics, Faculty of Science, UPM. Her research interests are related with problems of Mathematical Finance and Stochastic Processes and, particularly, with the development and extension of financial derivatives pricing models, such as the Black- Scholes model. Currently, she is expanding her research interest in financial derivatives pricing models with jumps and stochastic volatility using numerical techniques, and modeling stock prices using historical prices.

Current Research Interest

- Financial derivatives models
 - Stochastic processes
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LINK TO POSTGRADUATE FIELD OF STUDY:

ADDITIONAL INFORMATION:

https://scholar.google.com/citations?user=R19B_aoAAAAJ&hl=en