

WENDY LING SHIN YIE

Ph.D. (Universiti Kebangsaan Malaysia)

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EXPERTISE

Dr. Wendy Ling Shin Yie is an academician and researcher of statistics.

She has graduated from Universiti Kebangsaan Malaysia with PhD in Statistics in year 2013, with thesis entitled Analysis of Partial Duration Rainfall Series in Peninsular Malaysia. Her research is mainly focused on partial duration series approach of extreme value theory.

Current Research Interest

- Copula-based multivariate hydrological frequency analysis (analyze storm events – intensity, duration and frequency, by using different copula families)
 - Measuring risk with value-at-risk and expected shortfall (analyze stock prices – mainly focus on plantation industry, by using extreme value theory and time series modeling)
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LINK TO POSTGRADUATE FIELD OF STUDY:

ADDITIONAL INFORMATION: