

## **Dr. Farhat Iqbal**

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Dr. Farhat Iqbal received his Master's Degree in First Class First Position from the University of Balochistan in 1999. The same year, he joined Iqra Army Public School and College (Command and Staff College) Quetta as a Secondary Teacher for O' Level. In 2001, he went to COMSATS Institute of Information Technology, Islamabad, on the Government of Balochistan Scholarship and completed PDG-IT in First Class First position.

Dr. Farhat joined the University of Balochistan as a lecturer in Statistics in 2003. He also got MCS Degree (Evening Program) from the University of Balochistan in First Class First Position in 2004.

In 2007, Ph.D Scholarship was awarded to him under The Mega Project of the University of Balochistan. He received Ph.D degree in 2010 from Lancaster University, UK. His Ph.D. thesis entitled "Contributions to Conditional Heteroscedastic Models: M- estimation and other methods" from the University of Lancaster, UK, in 2010 focused on developing robust methods for financial time series models. His research focused on M-estimators for GARCH-type models, which are applicable under weak moment assumptions. He addressed the issues of estimation, diagnostic testing, resampling, forecasting and risk in univariate and multivariate heteroscedastic models.

Dr. Farhat completed his Post-Doctorate in 2016 from The University of Sheffield, UK, under the HEC Post-Doctorate Fellowship Program. He extended his research and applied a Bayesian approach, among other applications, to model and forecast multivariate volatility models.

In addition to his work on financial time series models, Dr. Farhat has also collaborated with scientists from other fields. He has worked on analyzing animal data using various traditional and innovative methods. He has applied Bayesian and machine learning methods to predict the growth of small ruminants and birds' egg production. Hybrid machine learning methods were employed to predict the live body weight of animals with high accuracy using various biometric body measurements.

He has been working as an Associate Professor in the Department of Statistics.