

## Dr. Farhat Iqbal

### PUBLICATIONS

1. Shabir, M., Chand, S., and **Iqbal, F.** (2022). Bagging-based ridge estimators for linear regression model with non-normal and heteroscedastic errors. *Communications in Statistics – Simulation and Computation*. <https://doi.org/10.1080/03610918.2022.2109675>. (Q3)
2. Zahid, M., **Iqbal, F.**, Raziq, A., and Sheikh, N. (2022). Modeling and Forecasting the Realized Volatility of Bitcoin Using Realized HAR-GARCH-type Models with Jumps and Inverse Leverage Effect. *Sains Malaysiana*. 51(3): 929-942. (Q4)
3. Shabir, M., Chand, S., and **Iqbal, F.** (2022). A Novel Hybrid Method for River Discharge Prediction. *Water Resources Management*. 36: 253-272 <https://doi.org/10.1007/s11269-021-03026-8>.
4. **Iqbal, F.**, Raziq, A., Huma, Z.E., and Khan, M.A. (2021). An application of least square support vector machine model with parameter optimization for predicting body weight of Harnai sheep breed. *Turkish Journal of Veterinary and Animal Sciences*. 45: 716-725. DOI: 10.3906/vet-2009-105. (Q4)
5. Faraz, A., Waheed, A., Tauqir, N.A., Ishaq, H.M., **Iqbal, F.**, and Huma, Z.E. (2021). Feedlot Performance and Serum Profile of Buffalo (*Bubalus Bubalis*) Calves Under High Input Feeding Systems. *Buffalo Bulletin*. 40(2): 325-333. (Q4)
6. **Iqbal, F.**, Eydurán, E., Ali, M., Raziq, A., Huma, Z.E., Tirnik, C., and Sevgenler, H. (2021). Modeling and Predicting the Growth of Indigenous Harnai Sheep in Pakistan: Non-linear Functions and MARS Algorithm. *Tropical Animal Health and Production*. 53:248. (Q2)
7. **Iqbal F.**, Waheed, A., Huma, Z.E. and Faraz, A. (2021). Comparing the predictive ability of machine learning methods in predicting the live body weight of Beetal goats of Pakistan. *Pakistan Journal of Zoology*. 54(1):1-8. DOI: <https://dx.doi.org/10.17582/journal.pjz/20191003081007>. (Q4)
8. **Iqbal, F.** and Triantafyllopoulos, K. (2021). Bayesian inference of multivariate rotated GARCH models with skew returns. *Communications in Statistics – Simulation and Computation*, 50(10): 3105-3123. DOI:10.1080/03610918.2019.1620272. (Q3)
9. Yaqoob, M., **Iqbal, F.** and Zahir, S. (2020). Comparing predictive performance of  $k$ -nearest neighbors and support vector machine for predicting ischemic heart disease. *Research Journal in Advanced Sciences*, 1(2). <https://royalliteglobal.com/rjas/article/view/391>
10. Sengul, T., Celik, S., Eydurán, E. and **Iqbal, F.** (2020). Predicting egg production in Chukar partridges using nonlinear models and multivariate adaptive regression splines (MARS) algorithm. *European Poultry Sciences*. 84:1 – 12. DOI: 10.1399/eps.2020.302. (Q4)
11. Zahid, M. and **Iqbal, F.** (2020). Modeling the Volatility of Cryptocurrencies: An Empirical Application of Stochastic Volatility Models. *Sains Malaysiana*, 49(3): 703 – 712. DOI: 10.17576/jsm-2020-4903-25. (Q4)

12. Farid, S. and **Iqbal, F.** (2020). Forecasting Value-at-Risk of Asian Stock Markets Using the RDCC-GARCH Model Under Different Distributional Assumptions. *The Journal of Middle East and North Africa Sciences*, 6(02), 1-10.
13. **Iqbal, F.**, Ali, M., Huma, ZE., and Raziq, A. (2019). Predicting the live weight of Harnai sheep through penalized regression models. *The Journal of Animal & Plant Sciences*. 29(6): 1541 – 1548. (Q4)
14. **Iqbal, F.**, Eydurán, E., Mikail, N., Sariyel, V., Huma, ZE., Aygun, A. and Keskin, I. (2019). A Bayesian Approach for Describing the Growth of Chukar Partridges. *European Poultry Sciences*. 83:1 – 10. DOI: 10.1399/eps.2019.284. (Q4)
15. Huma, ZE, and **Iqbal, F.** (2019). Predicting the body weight of Balochi sheep using machine learning approach. *Turkish Journal of Veterinary and Animal Sciences*. 43: 500 – 506. DOI: 10.3906/vet-1812-23. (Q4)
16. **Iqbal, F.**, Waheed, A. Huma, ZE. and Faraz, A. (2019). Nonlinear Growth Functions for Body Weight of Thalli Sheep Using Bayesian Inference. *Pakistan Journal of Zoology*, 51(4): 1421 – 1428. (Q4)
17. **Iqbal, F.**, Tariq, M.M., Eydurán, E., Huma, ZE., Waheed, A., Bukhari, F.A., Ali, M., Rashid, N., Rafeeq, M., Ullah, A. and Mustafa, Z. (2019). Fitting Nonlinear Growth Models on Weight in Mengali Sheep Through Bayesian Inference. *Pakistan Journal of Zoology*, 51(2): 459 – 466. DOI: <http://dx.doi.org/10.17582/journal.pjz/2019.51.2.459.466>. (Q4)
18. Bibi, A., Kakar, A., Shahwani, F. and **Iqbal, F.** (2019). Frequency of anemia in pregnant women of different age groups at Quetta: A hospital-based cross sectional study. *Pure and Applied Biology*, 8(2): 1043 – 1050.
19. **Iqbal, F.** and Raziq, A. (2018). Crude oil price-exchange rate nexus in Pakistan. *Financial Statistical Journal*, 1(2): 1 – 7.
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21. Noor, N. and **Iqbal, F.** (2018). A Study on Robust Estimators for Generalized Autoregressive Conditional Heteroscedastic Models. *International Journal of Economics, Business and Management Research*. 2(01): 9 – 27.
22. Nisa, G. and **Iqbal, F.** (2018). Bootstrapping the Li-Mak and McLeod-Li Tests for GARCH Models. *The Journal of Middle East and North Africa Sciences*. 4(01): 32 – 38.
23. Karadas, K., Celik, S., Hopođlu, S., Eydurán, E. and **Iqbal, F.** (2017). New Agricultural Politics in Turkey: The Econometric Assessment of Cotton Production and Yield 1925 – 2015. *The Journal of Animal and Plant Sciences*. 27(3): 1005 – 1014. (Q4)
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25. Raziq, A., **Iqbal, F.** and Talpur, G.H. (2017). Effects of Additive Outliers on Asymmetric GARCH Models. *Pakistan Journal of Statistics*. 33(1): 63 – 74.
26. **Iqbal, F.** (2017). Robust Value-at-Risk Forecasting of Karachi Stock Exchange. *Afro-Asian Journal of Finance and Accounting*. 7(2): 130 – 146. DOI: 10.1504/AJFA.2017.084222

27. **Iqbal, F.** (2016). Risk Forecasting of Karachi Stock Exchange: A Comparison of Classical and Bayesian GARCH Models. *Pakistan Journal of Statistics and Operations Research*. XII(3): 453 – 465. DOI: 10.18187/pjsor.v12i3.1136
28. **Iqbal, F.** (2016). Forecasting Volatility and Value-at-Risk of Pakistan Stock Market with Markov Regime-Switching GARCH Models. *European Journal of Natural and Social Sciences*. 5(1): 172 – 189.
29. **Iqbal, F.** (2016). Risk Estimation of Karachi Stock Exchange via Conditional Autoregressive Value-at-Risk by Regression Quantiles. *The Nucleus*, 53(2): 128 – 133.
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33. **Iqbal, F.** and Chand, S. (2014). Modelling the monthly and Annual Temperature Series of Quetta, Pakistan. *Pakistan Journal of Statistics and Operation Research*. 10(4): 361 – 368. DOI: 10.18187/pjsor.v10i4.806
34. **Iqbal, F.**, Jafri, Y.Z., Siddiqi, A.R. and Sabir, M.A. (2014). Determining Risk Factors for Ischemic Heart Disease using Logistic Regression and Classification Tree. *SYLWAN*. 158(6): 69 – 87. (Q4)
35. **Iqbal, F.** (2013). Robust Estimation of the Simplified Multivariate GARCH Model. *Empirical Economics*. 44(3): 1353 – 1372. DOI: 10.1007/s00181-012-0588-y. (Q3)
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40. Eyduran, E., Waheed, A., Tariq, M.M., **Iqbal, F.** and Ahmad, S. (2013). Prediction of Live Weight from Morphological Characteristics of Commercial Goat in Pakistan Using Factor and Principal Component Scores in Multiple Linear Regression. *The Journal of Animal & Plant Sciences*. 23(6): 1532 – 1540. (Q4)

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42. Tariq, M.M., **Iqbal, F.**, Eydurán, E., Bajwa, M.A, Huma, ZE. and Waheed, A. (2013). Comparison of Non-Linear Functions to Describe the Growth in Mengali Sheep Breed of Balochistan. *Pakistan Journal of Zoology*. 45(3): 661 – 665. (Q4)
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48. **Iqbal, F.** and Mukherjee, K. (2010). M-estimators for some GARCH-type models; Computation and application. *Statistics and Computing*. 20(4): 435 – 445. DOI: 10.1007/s11222-009-9135-x (Q1)
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