

Dr. Farhat Iqbal

SUPERVISION

Ph.D.

In Progress:

1. Mamoonah Zahid: *Essays on Empirical Analysis of Volatility and Risk of Cryptocurrencies.*
2. Maha Shabbir: *Estimation Problems in Supervised Machine Learning: Development of Novel Hybrid Methods and Ridge Estimators.* (Co-Supervisor)
3. Rehan Kausar: *Forecasting the Price, Volatility and Risk of Pakistan Exchange Rate Using Hybrid Deep Learning Methods.*

M.Phil.

Completed:

1. Muhammad Yaqoob. (2020). *Determining Risk Factors for Ischemic Heart Disease: A Comparison of Various Classification Methods in Machine Learning.*
2. Nazih Noor. (2018). *Estimation of GARCH-type Models Using Robust Estimators.*
3. Gul Nisa. (2018). *Bootstrapping the Portmanteau Tests for GARCH-Type Models*
4. Maliha Samiullah. (2018). *Statistical Analysis of Rainfall Trend for the Nari River Basin of Balochistan.*
5. Rehan Kausar. (2017). *Volatility and Risk Modelling Using Generalized Autoregressive Conditional Heteroscedastic Models.*
6. Abdul Raziq. (2014). *Outliers and their effects on Conditional Heteroscedastic Models.*

In Progress:

1. Shakila Bibi: *Predicting the Prices of Used Cars Using Machine Learning Algorithms*
2. Sabiha Munir: *Applications of Time Series and Machine Learning Models for Drought Forecasting in Different Regions of Balochistan.*
3. Maha Urooj: *An Ensemble Machine Learning Approach for the Prediction of Body Weight of Chickens from Body Measurements.*
4. Sumreen Fatima: *Bayesian Analysis of Stochastic Volatility and GARCH Models: An Empirical Study of Volatility in Emerging Asian Stock Markets.*
5. Saima Iqbal: *Bootstrap Prediction Intervals for Rotated Autoregressive Conditional Heteroscedastic Models.*
6. Muhammad Rizwan: *Modeling of Extreme Rainfall for Pakistan Using Generalized Extreme Value Distributions.*
7. Saima Farid: *Multivariate Volatility Modeling Using Heavy-Tailed and Skewed Distributions.*

M.Sc.

- Supervised more than 20 students.