CURRICULUM VITAE

PERSONAL DETAILS

Name	:	**DR. ABDUL HAFIZH BIN MOHD AZAM**
IC. No.	:	920915-05-5387
Race	:	Malay
Religion	:	Islam
E-mail	:	ahafizhazam@gmail.com
Mobile	:	(+60)17-6906447
Field of Specialization	:	Applied Econometrics, Financial Econometrics and Time Series Analysis

EDUCATION BACKGROUND

Sept 2016 – Sept 2019

Doctor of Philosophy
National University of Malaysia, Bangi, Selangor
Thesis: Volatility Spillover and Dynamic Correlation between Financial and Commodity Market in ASEAN-5: Estimation using Non-Gaussian Error Distribution
Date of graduation: November 2019
Duration: Sept 2016 – Sept 2019

Sept 2014 – Feb 2016

Master of Economics
National University of Malaysia, Bangi, Selangor
CGPA: 3.87
Date of graduation: November 2016

Sept 2011 – June 2014

Bachelor of Applied Science (Honours) (Mathematics and Economics)
University of Science Malaysia, Minden, Penang
CGPA: 3.26
Date of graduation: October 2014

Jan 2005 – Dec 2009

Sijil Pelajaran Malaysia (SPM)
SMK Agama Pedas, Rembau, Negeri Sembilan
8A 2B 1C

WORK EXPERIENCE

Company Name	**: Universiti Kebangsaan Malaysia**
Department	**: Center for Sustainable and Inclusive Development Studies**
Position Title	**: Senior Lecturer**
Position Level	**: DS 51**
Location	**: Bandar Baru Bangi, Selangor**
Duration	**: Dec 2021 – Present**

Responsibilities:

1) Developing course material, preparing lesson plans and educating students
    - Calculus for Economy
    - Intermediate Econometrics (next semester)
    - Mathematics for Economics and Business (next semester)

2) Conducting research, and writing papers, proposals, journal articles, and books.
    - Disequilibrium of credit in the economy (in progress)

Company Name **: Bank Negara Malaysia**
Department **: Monetary Policy Department**
Position Title **: Associate Economist**
Position Level **: First Level Executive**
Location **: Jalan Dato' Onn, Kuala Lumpur**
Duration **: August 2019 – Nov 2021**

Responsibilities:

1) Provide Management with the necessary input and materials they need to discharge their monetary policy responsibilities – from providing analysis and undertaking focussed research to facilitate decision making process and address key policy issues

   - Involved in the estimation of effective lower bound for Malaysian context
   - Analyse the impact of OPR cuts on the economy
   - Assess relationships between loan impairment and credit flows
   - Impact assessment on portfolio flows to cost of fund
   - Determine the substitution effect between bank and bond
   - Maintain and update the neutral rate and financial cycle estimate

2) Frontier research and innovative enhancements to broaden insights and support policy decisions
   - Analysing the long-run optimal credit condition for the economy
   - Assessing the effectiveness of the monetary policy in Malaysia during uncertainty period
   - Analysing credit supply and demand condition for the Malaysian context

3) Communication, stakeholder engagements and outreach to enhance policy advocacy, anchor market expectations and reduce uncertainty
   - Collaborate with Dewan Bahasa & Pustaka (DBP) for translating the financial and economics term
   - Coordinate monthly highlights
   - Supported the Bank's involvement in external platforms by reviewing South East Asian Central Banks (SEACEN) articles on monetary policy and inequalities

Company Name **: Persatuan Ekonometrik Malaysia**
Position Title **: Instructor/ facilitator**
Location **: Bandar Baru Bangi, Selangor**
Duration **: March 2016 – June 2019**

Responsibilities:

1) Conduct classes or workshops
   - Conduct Econometric classes specialising in time series and panel data analysis.
   - Prepare data analysis (data collection, analyse and interpretation) and workshop materials for classes.
   - Conduct a software session/hands-on for participants.
2) Administration role
   - Organise meetings with the committee members and clients (students, lecturers, professional organizations) regarding the workshop planning.
   - Prepare financial-related documents (eg. invoices, purchase order and receipt).

- Participate in related research field at other universities and professional organization programmes.
- Establish a good relationship with professional organizations while promoting the importance of econometric skills.

Company Name	**: Faculty of Economics and Management, UKM**
Position Title	**: Graduate Research Assistant**
Location	**: Bandar Baru Bangi, Selangor**
Duration	**: January 2018 – August 2018**

Responsibilities:

- Conduct research activities including literature, data collection, developed research methodology, analyzing and interpretation based on empirical evidence
- Complete progress reports based on research progress
- Research publication and attend research conference
- Able to complete two (2) research paper for conference

CONFERENCE & JOURNAL

3rd International Conference on Business, Accounting, Finance, and Economics (BAFE), Universiti Tunku Abdul Rahman (UTAR), Kampar, Perak.
"*Modelling Stock Market Volatility and Causality: Empirical Evidence from Malaysia and Thailand"*

3rd TIAC-BNM Monetary and Financial Econometrics Workshop 2018, Sasana Kijang, Bank Negara Malaysia.

- participant

Persidangan Kebangsaan Ekonomi Malaysia ke-13 2018 (PERKEM XIII), Hotel Bangi-Putrajaya, Bandar Baru Bangi, Selangor.
"*The Role of Palm Oil in Stabilising the Price of Vegetable Oil Market: Empirical Evidence using MGARCH Approach*"

Azam, A. H. M., Sarmidi, T., Md Nor, A. H. S., & Zainuddin, M. R. K. V. (2020). Co-movement among world vegetable oil prices: A wavelet-based analysis. *International Journal of Business and Society*, 21(3), 1068–1086.

Ramli, N., Md Nor, A. H. S., Sarmidi, T., Said, F. F., & **Azam, A. H. M.** (2019). Modelling the volatility of rubber prices in ASEAN-3. *International Journal of Business and Society*, 20(1), 1–18.

Yousefinejad, M., Ahmad, A., Salleh, F. M., Rahim, R. A., & **Azam, H. M.** (2018). The Mediating Effect of Information Asymmetry on IFRS and Foreign Direct Investment. *International Journal of Economics and Management*, 12(2), 641–656.

Zakaria, K., Kunchu, J. A. B., Salleh, K. M., Nambiappan, B., Hassan, N. A. M., & **Azam, A. H. M.** (2019). Demand for Palm Oil in the Balkans using Autoregressive Distributed Lag (ARDL) (Permintaan Minyak Sawit di Balkan menggunakan Lat Tertabur Autoregresif). *Jurnal Ekonomi Malaysia*, 53(1).

RECOGNIZED ACHIEVEMENTS

2019	• **Best Thesis Award** (Faculty of Economics and Management, UKM) • **Graduate-on-Time** (Faculty of Economics and Management, UKM)
2015	• **Best Paper Award** at 3rd International Conference on Business, Accounting, Finance, and Economics (BAFE), UTAR • **Dean's list** (Faculty of Economics and Management, UKM)
2014	• **Best student (co-curriculum),** School of Mathematical Science, USM • **Dean's list** (School of Mathematical Science, USM)

OTHER SKILLS

Software Skills:

- EViews – Advanced
- STATA – Intermediate
- RATS – Intermediate
- Microfit - Intermediate
- Oxmetrics – Intermediate
- SPSS Statistic – Intermediate
- R – Beginner

CO-CURRICULUM ACTIVITIES

- President of “Persatuan Siswazah Fakulti Ekonomi dan Pengurusan (PSFEP)” 2017/2018
- Vice President of “Perkumpulan Mahasiswa/i Anak Negeri Sembilan (PEMANIS)” 2012/2013
- Observer of “Dewan Perundingan Pelajar Universiti Sains Malaysia (DPP USM)” 2012/2013
- Project Manager of “Majlis Ramah Mesra Bersama Menteri Besar Negeri Sembilan”
- Deputy Project Manager of “Malam Penghargaan Pemanis”
- Athlete Table Tennis USM 2012

INSTRUCTOR/FACILITATOR

1. Workshop on GARCH Family and Heterogenous Dynamic Panel Modelling
   - *Faculty of Business, Economics and Accountancy, UMS, 29-30th April 2019*

2. Workshop on Multivariate Time Series Analysis
   - *Permodalan Nasional Berhad (PNB), 14th Mac 2019 and 15 & 24th April 2019*

3. Workshop on Introduction to Regression and Time Series Analysis (ARIMA-GARCH)
   - *Permodalan Nasional Berhad (PNB), 16 & 29th January 2019 and 27th February 2019*

4. Workshop on Panel Data and Time Series Analysis (2SLS, 3SLS & GARCH)
   - *YTI-UKM, Faculty of Economics and Management, UKM, 8-9th October 2018*

5. Workshop on Applied Econometrics Time Series and Panel Data: Autoregressive Distributed Lag (ARDL), Nonlinear ARDL (NARDL), and Generalized Method-Of-Moments (GMM).
   - *School of Maritime Business and Management, UMT, 5th April 2018*

6. Workshop on Panel Data Analysis: For Finance and Financial Economics
   - *YTI-UKM, Faculty of Economics and Management, UKM, 20-21 February 2018*

7. Affin Hwang Macro Econometric Courses (Dynamic Factor Model)
   - *Affin Hwang Investment Bank, Perpustakaan Tun Sri Lanang, UKM, 27th February 2018*

8. Workshop on Panel Data Analysis: Panel Static, Dynamic & Cointegration
   - *FRGS, Faculty of Economics and Management, UKM, 31st December 2017*

9. Workshop on Data Analysis and Modelling
   - *Headquarters Malaysia Palm Oil Board (MPOB), 13-14 December 2017*

10. Workshop on Panel Data Analysis: Panel Static, Dynamic & Cointegration
    - *Faculty of Economics and Business, UNIMAS, 27-28 November 2018*

11. Workshop on Multivariate Time Series & Non-Stationary Panel: Analysis & Modelling

- *Perpustakaan Tun Sri Lanang, UKM, 11-12 October 2017*

12. Affin Hwang Macro Econometric Courses (Forecasting)
    - *Affin Hwang Investment Bank, Perpustakaan Tun Sri Lanang, UKM, 11th September 2017*

13. Workshop on Applied Econometrics Time Series And Panel Data: Autoregressive Distributed Lag (ARDL), Nonlinear ARDL (NARDL), and Generalized Method-Of-Moments (GMM).
    - *Faculty of Business, Economics and Accountancy, UMS, 7-8 August 2017*

14. Workshop on Applied Time Series Econometrics: Modelling and Forecasting
    - *Perpustakaan Tun Sri Lanang, UKM, 18th May 2017*

15. Workshop on Advanced Econometrics: Cross-Sectional Dependency, Panel Cointegration (1st & 2nd Generation), Panel FMOLS & DOLS, Hausman-Taylor Estimation & Threshold Regression
    - *Faculty of Economics and Management, UKM, 4-5 April 2017*

16. Workshop on Panel Data Analysis: Static Panel (Pooled OLS, Fixed Effect, Random Effect) & Dynamic Panel (Generalized Method of Moments, GMM)
    - *Hotel Seri Malaysia, Kuantan, Pahang, 14th February 2017*

17. Workshop on Applied Time Series Analysis: Autoregressive Distributed Lag (ARDL), Nonlinear ARDL & Generalized Autoregressive Conditional Heteroscedasticity (GARCH)
    - *Faculty of Economics and Management, UKM, 18-19 January 2017*

18. Workshop on Vector Autoregressive (VAR), Vector Error Correction Model (VECM), And Autoregressive Distributed Lag (ARDL)
    - *Faculty of Economics and Management, UKM, 15-16 March 2016*

19. Workshop on Panel Data Analysis: Static Panel, Non-Stationary Panel and Generalized Method of Moment (GMM)
    - *Faculty of Economics and Management, UKM, 22-23 March 2016*

REFERENCES

Deisigan Shammugam,
Covering Senior Economist,
Monetary Policy Department,
Bank Negara Malaysia.
Tel : 011-31580936
Email : deisigan@bnm.gov.my

Dr. Abu Hassan Shaari bin Md Nor,
Supervisor,
Lot 5084, Kg Sungai Merab Luar,
43000, Kajang, Selangor.
Tel : 013-3328448
Email : ahshaari@yahoo.com