CHE MOHD IMRAN CHE TAIB

ASSOCIATE PROFESSOR

Che Mohd Imran specializes in stochastic modeling of financial assets and commodities, focusing on pricing, risk assessment, and market dynamics. Their research applies stochastic processes to understand and predict asset behavior in various financial and commodity markets.

RESEARCHER PROFILE

CONTACT

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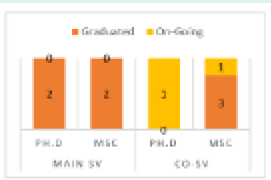
EDUCATION

- PhD in Financial Mathematics, University of Oslo, Norway
- MSc. in Mathematics, KUSTEM
- BSc. in Financial Mathematics, KUSTEM

AREAS OF EXPERTISE

- Financial Mathematics
- Finance and Insurance

SUPERVISION



COLLABORATORS

SELECTED RESEARCH PROJECTS

- FRGS. INNOVATIONS IN STOCHASTIC MODEL AND VALUATION OF DERIVATIVES WITH EMPHASIS ON CONTINUOUS TIME AUTOREGRESSIVE MOVING AVERAGE PROCESSES (2015 - 2018). RM75000

SELECTED PUBLICATIONS

- MUKMINAH DARUS AND CHE MOHD IMRAN CHE TAIB (2022). MODELLING TEMPERATURE USING CARMA PROCESSES WITH STOCHASTIC SPEED OF MEAN REVERSION FOR TEMPERATURE INSURANCE PRICING, MALAYSIAN JOURNAL OF MATHEMATICAL SCIENCES, pp. 273-288. SCOPUS-indexed.
- CHE MOHD IMRAN CHE TAIB and MUKMINAH DARUS (2019) TEMPERATURE MODELLING AND PRICING OF TEMPERATURE INDEX INSURANCE, JAPAN JOURNAL OF INDUSTRIAL AND APPLIED MATHEMATICS, pp. 791-808. SCOPUS-indexed.

"Just don't quit"