Dr. Mirza Faizan Ahmed

Contact information

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Academic positions

Assistant Professor of Economics & Finance, Department of Economics & Management Sciences, NEDUET, Mar 2018 to date

Lecturer of Computational Finance, Department of Mathematics, NEDUET, Feb 2017 - March 2018

Education

PhD in Applied Economics (2023), Applied Economics and Research Centre (AERC), University of Karachi

MAS in Applied Economics (2014), Applied Economics and Research Centre (AERC), University of Karachi

MBA in Finance (2008), Karachi University Business School (KUBS), University of Karachi

Major areas of interest

Forecasting, Economic and Financial Analysis, Public Finance, and Institutional Development, Financial Markets & Institutions, Financial Modelling, Behavioural Finance,

Research experience

Worked as consultant / team member on the following research assignment

- **'Energy Finance Outlook – A case of Pakistan'** with the Indus Consortium (Feb 2023 to May 2023)
- **'Pakistan Energy Outlook 2022'** with the Petroleum Institute of Pakistan – PIP (Jan 2023 – Mar 2023)
- **'In-depth Analysis of Green Banking Guidelines of the State Bank of Pakistan'** with the Indus Consortium (Feb 2022 to May 2022)
- **'Sindh IWRM roadmap with a focus on Keenjhar Lake'** for economic valuation component, funded by the World Bank (Jan 2020 – Mar 2021)
- **'Pakistan Energy Outlook 2020'** with the Petroleum Institute of Pakistan – PIP (Sep 2020 – Jun 2021)
- **'Pakistan Energy Outlook 2019'** with the Petroleum Institute of Pakistan – PIP (Feb 2019 – Sep 2019)

Research Assistant (July 2014 to January 2017) on

- **Comprehensive Master Planning for Water Supply, Sewerage, Drainage, and Wastewater Treatment System in Rawalpindi** – Government of Punjab
- Designing of **Provincial Finance Commission Award for Sindh** – Government of Sindh
- Research study for Sindh province for the preparation of **National Finance Commission Award** – Government of Sindh
- **Institutional analysis, Economic and Financial Analysis of Water Supply, Sanitation, and Drainage, Somalia** – The United Nations Children's Fund (UNICEF)
- **Institutional Development and Capacity Building of Ministry of Public Works**, **Afghanistan** – Asian Development Bank (ADB)

Research Paper

- Raza, R. A. K., Faizan, M. F. A., & Naz, J. (2023). Analysis of Sectoral Energy Demand in Pakistan. *Reviews of Management Sciences*, *5*(1), 63-77.
- Batool, K., Ahmed, M. F., & Ismail, M. A. (2022). A Hybrid Model of Machine Learning Model and Econometrics' Model to Predict Volatility of KSE-100 Index. *Reviews of Management Sciences, 4*(1), 225-239. Retrieved from https://rmsjournal.com/index.php/admin/article/view/125
- Ahmed, M. F. (2019). Estimating proportion of noise traders and asset prices. *Business Review,* 14(2), 1-12. Retrieved from https://ir.iba.edu.pk/businessreview/vol14/iss2/1

Teaching experience

- Time Series Analysis and Forecasting – MS (Data Science)
- Financial Management – MS (Computer Science and Information Technology)
- Financial Management & Risk – MS (Economics & Finance)
- Investment Analysis and Portfolio Management – MS (Economics & Finance)
- Financial Engineering – BS (Computational Finance)
- Stochastic Models in Finance – BS (Computational Finance)
- Continuous-Time Finance – BS (Computational Finance)
- Discrete-Time Finance – BS (Computational Finance)
- Financial Derivatives – BS (Computational Finance)
- Financial Modeling – BS (Computational Finance)
- Stochastic Calculus – BS (Computational Finance)
- Business & Economic Forecasting – BS (Management Sciences)
- Financial Risk Management – BS (Management Sciences)
- Macroeconomics – BS (Economics & Finance)
- Mathematical Economics - BS (Economics & Finance)
- Econometrics - BS (Economics & Finance)

University services

- MS Coordinator, Department of Economics & Management Sciences, NEDUET
- Area Coordinator, Department of Economics & Management Sciences, NEDUET
- Secretary / Member, Board of Studies (BoS), Department of Economics & Management Sciences, NEDUET
- Member Board of Studies (BoS), Department of Mathematics, NEDUET
- Member of the Board of Faculty (BoF), Architecture and Management Sciences, NEDUET
- Member of the Academic Committee of PGD Programmes, NED Academy, NEDUET

Other professional experience

Worked as Research Analyst (Jan 2010 to June 2014) for the international foreign exchange market.

Date: 23-05-23