Raed A. Alzghool
Department of Mathematics,
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Personal Information

Academic Rank	Assistant professor
E-mail	r_zghool@hotmail.com raedalzghool@bau.edu.jo
Telephone	+962 77 7748183
Date of Birth	01-08-1973
Nationality	Jordanian
Marital status	Married
Address	Department of Mathematics, Faculty of Science, Al-Balqa' Applied University, Al-Salt 19117, Jordan

Academic Qualification:

Degree	University / Country	Year
Ph. D.	University of Wollongong / Australia	2008
M. Sc.	Yarmouk University / Jordan	1998
B. Sc.	Yarmouk University / Jordan	1995

- **PhD** Degree in Statistics, School of Mathematics and Applied Statistics

Thesis Title: "Estimation for State Space Models: Quasi-likelihood and Asymptotic Quasi-likelihood Approaches".

- **Masters** Degree – Majoring in Mathematical Statistics
  Thesis Title: "Bayes Estimators of Availability of Systems".

Employment History:

Sep. 2011 - present	**Head of Department of Mathematics** Faculty of Science**,** **Al-Balqa' Applied University, Jordan**
Sep. 2008 –Sep.2011	**Assistant Professor** Department of Applied Science, Prince Abdullah Bin Ghazi Faculty of Science and IT, **Al-Balqa' Applied University, Jordan**
Mar. 2004 - Sep. 2008	**part time Lecturer** School of Mathematics and Applied Statistics**,** **University of Wollongong, Australia**
Mar. 2004 - Sep. 2008	**part time Lecturer** International Institute of Business and Information Technology, **University of Ballarat at IIBIT (Sydney) Australia**
Mar. 1999 -Aug. 2003	**Full Time Lecturer** Princess Rahma University College, **Al-Balqa' Applied University, Jordan**
Mar. 1998 - Mar. 1999	**Full Time Lecturer** Intermediate college, **Amman, Jordan**
Sep. 1996 - Mar. 1998	**Part Time Lecturer** Yarmouk university, **Irbid, Jordan**

Research Interest:

- The quasi-likelihood method and its applications.
- Time series analysis and its applications in finance.
- The theoretic properties of asymptotic quasi-likelihood method.
- Bayes method.

Academic Honors and Grants

- A scholarship from Al-Balqa᾽ Applied University to get the Ph. D. degree in Statistics from the University of Wollongong, Australia (2004-2008).

- Best research Award in the seventh annual J.B. Douglas Postgraduate Awards event held on 29th November 2006 at Macquarie University, Australia.

- Certificate of Merit (Student) for the 2007 International Conference of Computational Statistics and Data Engineering. London.

Membership

- Islamic Countries Society of Statistical Sciences.

- Union of Arab Statisticians

Publications

(1) **R. Alzghool,** Estimation for Stochastic Volatility Model: Quasi-likelihood Approach. *Proceedings of the 12th Islamic Countries Conference on Statistical Sciences (ICCS-12),* **Volume 23**. The Islamic Countries Society of Statistical Sciences, Doha: Qatar, pp. 531-540, 2012.

(2) **R. Alzghool** and Y.-X. Lin, Initial Values in Estimation Procedures for State Space Models (SSMs). Proceedings of the World Congress on Engineering 2011, V I WCE 2011, July 6 - 8, London, U.K, pp. 307-313, 2011.

(3) **R. Alzghool** and Y.-X. Lin, and S. X., Chen, Asymptotic Quasi-likelihood Based on Kernel Smoothing for Multivariate Heteroskedastic Models with Correlation, *American Journal of Mathematical and Management Sciences* Volume 30, Issue 1&2, Pages 147-177, 2010**.**

(4) **R. Alzghool** and Y.-X. Lin, Estimation for State-Space Models: Quasi-likelihood Approach, *Proceedings of the Tenth Islamic Countries Conference on Statistical Sciences (ICCS-X),* **Volume I**. The Islamic Countries Society of Statistical Sciences, Lahore: Pakistan, pp. 409-423, 2010.

(5) **R. Alzghool** and Y.-X. Lin, Parameters Estimation for SSMs: QL and AQL Approaches, *IAENG International Journal of Applied Mathematics*, **38**, pp. 34-43, 2008.

(6) **R. Alzghool** and Y.-X. Lin, Asymptotic Quasi-likelihood Based on Kernel Smoothing for Nonlinear and Non-Gaussian State-Space Models, *Lecture Notes in Engineering and Computer Science, ICCSDE,* London, UK, pp. 926-932, 2007.

(7) **R. Alzghool** and Y-X. Lin (2005). Quasi-likelihood Approach for the Estimation of State-Space Models. *Proceedings of the 2004 Workshop on Research Methods: Statistics and Finance.* pp. 95-106. Wollongong: University of Wollongong, 2005.

Conferences and Workshops Attended

- "Asymptotic Quasi-likelihood Based on Kernel Smoothing for Multivariate Heteroskedastic Models with Correlation". Presented in *Australian Postgraduate Workshop on Stochastic Processes and Modeling*, University of New South Wales, Sydney, Australia, February, 11-14, 2007.

- "Estimation for State-Space Models: Quasi-likelihood Approach" Presented in *Australian Postgraduate Workshop on Stochastic Processes and Modeling, University of Melbourne*, Melbourne, Australia, February, 13-15, 2006.

- "Asymptotic Quasi-likelihood Based on Kernel Smoothing for Multivariate Heteroskedastic Models with Correlation". Presented in Australian statistical conference / New Zealand Statistical Association Conference, Auckland, New Zealand, July, 3-6, 2006.

- "Quasi-likelihood Approach for the Estimation of State-Space Models." Presented in *Workshop on Research Methods: Statistics and Finance*. University of Wollongong, Wollongong, Australia, December, 2005.

- "Asymptotic Quasi-likelihood Based on Kernel Smoothing for Nonlinear and Non-Gaussian State-Space Models". Presented in *the International Conference of Computational Statistics and Data Engineering*, London, U.K, July 2 - 4, 2007

Courses Taught:
1. **Introductory Statistics**
2. **Statistics for Business and Economics Students**
3. **Probability and Statistics**
4. **Applied Probability**
5. **Mathematical Statistics**
6. **Statistical Techniques**
7. **Financial Mathematics**
8. **Operation Research**
9. **Calculus**

Computer skills

OS:	Windows
CAS:	SPSS, MINTAB, JMP, R, S+ Mathematica
Programming:	C++, Fortran
Text Processing:	Latex, Word

References

Dr. Yan-Xia Lin Associate Professor (Supervisor) School of Mathematics and Applied Statistics University of Wollongong, Australia. Ph: (+612) 4221 4336 e-mail: yanxia_lin@uow.edu.au	**Dr. Chandra Gulati** Senior Lecturer School of Mathematics and Applied Statistics University of Wollongong, Australia. Ph: (+612) 4221 3836 e-mail: chandra_gulati@uow.edu.au
Dr. Zaid M. Odibat Professor Department of Applied Science, Prince Abdullah Bin Ghazi Faculty of Science and IT, Al-Balqa' Applied University, Al-Salt 19117, Jordan Ph: (+962) 79 6669951 e-mail: odibat@bau.edu.jo	**Dr. Omar Edous** Professor Department of Statistics Yarmok University, Jordan Ph: (+962) 77 7166302 e-mail: omarm@yu.edu.jo