Quantitative research on Banking and Finance has expanded exponentially during recent years (especially after the global financial crisis). It is expected that the field will continue to attract further research attention, especially in light of new developments in the sector. Subsequent to the success of “Quantitative Banking and Finance Research I (With Panel Data Modelling)” Workshop that was held earlier this year, INCEIF is organising the 2nd series of the workshop.

The “Quantitative Banking and Finance Research II” Workshop will be held on 3rd to 5th December 2018 at INCEIF Campus, Lorong University A, 59100 Kuala Lumpur. The three days’ workshop is designed to focus on the Switching Regression and Threshold Regression methodologies.

INTRODUCTION

WHO SHOULD ATTEND?

• Researchers, practitioner and students who are required to write and publish research papers/theses/reports;
• Academics and professionals who are required to know how to conduct quantitative and applied research.

WORKSHOP FEES

Professional/Academic

..........................MYR 790.00 (Malaysian)
..........................USD 195.00 (International)

Student

..........................MYR 550.00 (Malaysian)
..........................USD 140.00 (International)
## Programme Agenda

**DAY ONE**
**Monday, 3rd December 2018**

<table>
<thead>
<tr>
<th>Time</th>
<th>Session</th>
<th>Speaker</th>
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<tbody>
<tr>
<td>08.30am – 09.00am</td>
<td>Registration</td>
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</table>
| 09.00am – 09.45am | Banking and Finance Research: Banking  
  i. Latest research undertaken in Islamic Banking and Capital Markets  
  ii. Key challenges faced by researchers in Islamic Banking and Capital Markets  
  iii. Challenges in getting Islamic Banking and Capital Market research papers published in good SSCI journals. | Prof. Paresh Kumar Narayan                   |
| 09.45am – 10.30am | Potential Research Topics in Islamic Capital Market  
  i. Liquidity Management  
    a. Correlation between Islamic and Conventional rates  
    b. The needs for Price Discovery  
    c. Determination of IIBR  
  ii. Sukuk  
    a. Sukuk issuance and impact on stock price – problem with such research  
    b. Embedded options in new sukuk structures  
    c. Pricing/valuation of sukuk  
  iii. Islamic Equities  
    a. The 33% rules for leverage  
    b. BETA of Shariah compliant stocks  
    c. Correlation between portfolios  
  iv. Other issues  
    a. Islamic derivatives instruments  
    b. Transaction cost analysis of Wa’ad Based Products vs Conventional derivatives  
    c. The move towards risk sharing instruments | Prof. Dr. Obiyathulla Ismath Bacha           |
<p>| 10.30am – 11.00am | Morning Break                                                                                     |                                              |
| 11.00am –       | Markov Switching Regression                                                                        | Prof. Dr. Mansur                            |</p>
<table>
<thead>
<tr>
<th>Time</th>
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<th>Speaker</th>
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<tbody>
<tr>
<td>12.30pm</td>
<td>i. Relevance of Markov switching technique in the context of the current issues in the world</td>
<td>Masih</td>
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<td>ii. Motivating the Markov switching technique (compared to other techniques historically)</td>
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<td>iii. Steps involved in applying the Markov switching technique</td>
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<td>iv. Policy implications of Markov switching technique</td>
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<td>v. Some applications of Markov switching technique</td>
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<tr>
<td>12.30pm –</td>
<td>Lunch break</td>
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<tr>
<td>02.00pm</td>
<td>Hands-on sessions on Markov switching technique</td>
<td>Asst. Prof. Dr. Ginanjar Dewandaru</td>
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<tr>
<td>02.00pm –</td>
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<tr>
<td>03.30pm</td>
<td>Afternoon Break</td>
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<tr>
<td>03.30pm –</td>
<td>Hands-on sessions on Markov switching technique (cont’d)</td>
<td>Asst. Prof. Dr. Ginanjar Dewandaru</td>
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<tr>
<td>04.00pm</td>
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<td>05.30pm</td>
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End of Day One

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<thead>
<tr>
<th>Day</th>
<th>Time</th>
<th>Session</th>
<th>Speaker</th>
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<tbody>
<tr>
<td>DAY TWO</td>
<td>08.30am – 09.00am</td>
<td>Registration</td>
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<tr>
<td>Tuesday,</td>
<td>09.00am – 05.30am</td>
<td>Threshold Regression and Panel Threshold Regression Analysis</td>
<td>Assoc. Prof. Dr. Law Siong Hook</td>
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<tr>
<td>4th December 2018</td>
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End of Day Two
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<tr>
<th>Time</th>
<th>Event</th>
<th>Speaker(s)</th>
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<tbody>
<tr>
<td>08.30am – 09.00am</td>
<td>Registration</td>
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<tr>
<td>09.00am – 10.30am</td>
<td>Workshop session on Threshold Regression</td>
<td>Assoc. Prof. Dr. Law Siong Hook</td>
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<tr>
<td>10.30am – 11.00am</td>
<td>Morning Break</td>
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<tr>
<td>11.00am – 12.30pm</td>
<td>Workshop session on Threshold Regression (Cont’d)</td>
<td>Assoc. Prof. Dr. Law Siong Hook</td>
</tr>
<tr>
<td>12.30pm – 2.00pm</td>
<td>Lunch Break</td>
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<tr>
<td>02.00am – 04.30am</td>
<td>Panel Discussion: Getting your research published</td>
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**End of Day Three**

**Panellists:**
1. Prof. Paresh Kumar Narayan
2. Assoc. Prof. Dr. Law Siong Hook
3. Prof. Mansor H. Ibrahim

**Moderator:**
Assoc. Prof. Dr. Baharom Abdul Hamid
Paresh Kumar Narayan is an Alfred Deakin Professor at the Deakin Business School. In 2007, he was appointed as the youngest Chair (Director) in Finance by Deakin University at the age of 30 years. He is a co-Director of the Centre for Economics & Financial Econometrics Research at Deakin University. Prof. Narayan is a co-Editor-in-Chief of Economic Modelling, Associate Editor of Finance Research Letters and Studies in Economics & Finance, Subject Editor of Journal of International Financial Markets Institutions and Money, and Guest Editor of the Journal of Banking & Finance and Energy Economics. Professor Narayan has published extensively in financial econometrics and applied finance, covering topics such as forecasting, trading strategies, and the performance of financial markets. He has published around 260 papers in international refereed journals with over 75% of his papers appearing in social science citation impact factor journals. Based on the Australia Business Deans Council (ABDC) journal rankings, Professor Narayan has published 25 papers in A-star journals and 120 papers in A-ranked impact factor journals.

Paresh Kumar Narayan is an Alfred Deakin Professor at the Deakin Business School. In 2007, he was appointed as the youngest Chair (Director) in Finance by Deakin University at the age of 30 years. He is a co-Director of the Centre for Economics & Financial Econometrics Research at Deakin University. Prof. Narayan is a co-Editor-in-Chief of Economic Modelling, Associate Editor of Finance Research Letters and Studies in Economics & Finance, Subject Editor of Journal of International Financial Markets Institutions and Money, and Guest Editor of the Journal of Banking & Finance and Energy Economics. Professor Narayan has published extensively in financial econometrics and applied finance, covering topics such as forecasting, trading strategies, and the performance of financial markets. He has published around 260 papers in international refereed journals with over 75% of his papers appearing in social science citation impact factor journals. Based on the Australia Business Deans Council (ABDC) journal rankings, Professor Narayan has published 25 papers in A-star journals and 120 papers in A-ranked impact factor journals.

Prof. Dr. Mansur Masih is a Professor of Finance and Econometrics from the Deakin Business School. He has published various papers in the areas of Economics.


Asst. Prof. Dr. Ginanjar Dewandaru is currently an Assistant Professor at the International Centre for Education in Islamic Finance (INCEIF). He received his Ph.D in Islamic Finance in 2014 from the University of Malaya and M.Sc. in Islamic Finance in 2012 from International Centre for Education in Islamic Finance. He teaches Financial Modeling for Postgraduate levels and Research Methodology in Economics and Finance. When he was a student, he has received various awards. He received the President's Award (PhD) in 2015 and President's Award (MSc) in 2012. In 2014, he received Best Paper Award from Pacific Basin Finance Journal. His intellectual contributions are mainly in the areas of Banking and Finance.
For More Information, please contact

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