

EDUCATION PROFILE

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| <u>Ph.D. Management Sciences (Specialization: Finance)</u> COMSATS University Islamabad, Lahore Campus Title of Thesis: An Application of Value at Risk and Expected Shortfall to Controlling Mechanism of Systematic and Idiosyncratic Risk | 2012-2019 |
| <u>M. Phil. Commerce</u> University of the Central Punjab Title of Thesis: A Comparative Study of Sukuk and Conventional Bonds: Analysis of Concept and Performance | 2009-2012 |
| <u>B.Com (HONS) 4-year Program</u> University of the Punjab Div 1 st , CGPA 3.67/4.00 | 2005-2009 |

PROFESSIONAL EXPERIENCE

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| <u>Assistant Professor – Lahore College for Women University</u> | 09/03/2020 – till now |
| <u>Assistant Professor – Qarshi University</u> | 01/01/2020–29/02/2020 |
| <u>Associate Professor – Punjab Group of Colleges, Gujrat</u> | 10/06/2019–31/12/2019 |
| <u>PhD Scholar – COMSATS University Islamabad</u> | 09/10/2012–21/02/2019 |
| <u>Lecturer (on Contract) - University of the Punjab, Jhelum Campus</u> | 06/11/2013–02/07/2018 |
| <u>Lecturer - Global Institute</u> | 01/07/2010–29/10/2013 |

LIST OF PUBLICATIONS
RESEARCH ARTICLES

| Sr. no. | Research Paper | Name of Journal | Year of publication |
|----------------|--|---|----------------------------|
| 1. | Green Practices: A Solution of Environmental Deregulation and Future of Energy Efficiency in Post-COVID-19 Era | <i>Frontiers Energy Research, JCR Impact Factor (IF) – 4.008, HEC W Category</i> | 2022 |
| 2. | The COVID-19 pandemic and stock market performance of transportation and travel services firms: A cross-country study | <i>Economic Research-Ekonomska Istraživanja, JCR (IF) – 3.034, HEC W Category</i> | 2022 |
| 3. | Impediments of Green Finance Adoption System: Linking Economy and Environment (Corresponding Author) | <i>Emerging Science Journal 6(2), Scopus citescore 4.4, HEC X - Catagory</i> | 2022 |
| 4. | Impact of Covid-19 on Mental Health through Consortium Effect of Fear of Economic Crisis and Perceived Job Insecurity: Role of Emotional Labour Strategies in Achieving UN Sustainable Development Goal-8 (Corresponding Author) | <i>Frontiers in Psychology, JCR IF – 2.99, Scopus Citescore 3.5, HEC W - Catagory</i> | 2022 |
| 5. | Testing Stock Market Efficiency from Spillover Effect of Panama Leaks (Main Author) | <i>Journal of Risk and Financial Management 15(2), ESCI</i> | 2022 |
| 6. | Bibliometric Analysis of Post Covid-19 Management Strategies and Policies in Hospitality and Tourism (Corresponding Author) | <i>Frontiers in Psychology, IF – 2.99, Scopus Citescore 3.5, HEC W - Catagory</i> | 2021 |
| 7. | Trends and Directions of Financial Technology (Fintech) in Society and Environment: A Bibliometric Study (Main Author) | <i>Applied Sciences, JCR IF - 2.679, Scopus Citescore 3.0, HEC-W category</i> | 2021 |
| 8. | Triggering of Herding Instincts due to COVID-19 Pandemic in Pakistan Stock Exchange (Corresponding Author) | <i>Journal of Asian Finance economics and Business, ESCI, Scopus, 8(10), HEC-X catagory</i> | 2021 |

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| 9. | Optimisation of Time-Varying Asset Pricing Models with Penetration of Value at Risk and Expected Shortfall (<i>Main Author</i>) | <i>Mathematics, JCR Impact Factor (IF) – 1.747, HEC X – Category</i> | 2021 |
| 10. | Impact of COVID-19 on abnormal returns of Insurance firms: A cross-country evidence (<i>Main Author</i>) | <i>Applied Economics, JCR Impact Factor (IF) – 1.103, HEC W – category</i> | 2021 |
| 11. | The effect of COVID-19 on the hospitality industry: the implication for open innovation (<i>Main Author</i>) | <i>Journal of Open Innovation: Technology, Market and Complexity, 7(1) Scopus citescore 4.7, HEC – W category</i> | 2021 |
| 12. | A Machine Learning Approach for Identification of Malignant Mesothelioma Etiological Factors in an Imbalanced Dataset (<i>co-Author</i>) | <i>The Computer Journal, JCR IF– 1.78, HEC X – category</i> | 2021 |
| 13. | Conceptual and influential structure of Takaful Literature: A Bibliometric Review (<i>Main Author</i>) | <i>International Journal of Islamic and Middle Eastern Finance and Management, IF – 2.276, HEC – X category</i> | 2021 |
| 14. | What is core and what future holds for blockchain technologies and cryptocurrencies: a bibliometric analysis (<i>Main Author</i>) | <i>IEEE Access IF – 3.745, HEC – W category</i> | 2020 |
| 15. | A bibliometric analysis of corona pandemic in social sciences: a review of influential aspects and conceptual structure (<i>Main Author</i>) | <i>IEEE Access IF – 3.745, HEC – W category</i> | 2020 |
| 16. | Does stock market explain the CSR announcements to investors? Or is it just an absurd relation? (<i>Main Author</i>) | <i>Journal of Business & Economics HEC – Y category</i> | 2020 |
| 17. | Impact of loan accessibility on working capital management and profitability: comparative study of family versus non-family firms (<i>co-Author</i>) | <i>Global Social Sciences Review (GSSR) 5(4) HEC – X category</i> | 2020 |
| 18. | Analysis of value at risk of Sukuk and conventional bonds in Pakistan (<i>Main Author</i>) | <i>Journal of Islamic Accounting and Business Research, 8(4), HEC – X category</i> | 2017 |
| 19. | Good day sunshine: stock returns and weather; evidence from Pakistan stock exchange (<i>co-author</i>) | <i>Transylvanian review, 25(18) JCR – 0.045</i> | 2017 |
| 20. | Impact of Pakistan's performance in international cricket on Pakistan stock exchange (PSX) (<i>co-author</i>) | <i>Transylvanian review, 25(18) JCR – 0.045</i> | 2017 |
| 21. | Systematic and idiosyncratic risk analysis of banking and insurance sector of Pakistan (<i>Main Author</i>) | <i>Absyn Journal of Social Sciences 9(2) HEC – X category</i> | 2016 |
| 22. | Exchange rate and stock market volatility: A case of Pakistan (<i>co-Author</i>) | <i>Journal of Business Administration and Management Sciences, 2(8)</i> | 2013 |
| 23. | Impact of foreign direct investment on economic growth of Pakistan (<i>co-Author</i>) | <i>European Journal of Economics, Finance and Administrative Sciences, 32(32)</i> | 2011 |
| 24. | Textile sector performance of Pakistan (<i>co-Author</i>) | <i>Middle Eastern Finance and Economics, (13) HEC – Y category</i> | 2011 |
| 25. | Price, value and supply of money and its effect on KSE-100 Index (<i>co-Author</i>) | <i>Interdisciplinary Journal Of Contemporary Research In Business, 3(4) HEC – Y category</i> | 2011 |
| 26. | Determinants of tax revenue: a comparative study of direct taxes and indirect taxes of Pakistan and India (<i>co-Author</i>) | <i>International Journal of Business and Social Science, 2(19) HEC – Y category</i> | 2011 |

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| 27. | Closed-ended mutual fund and stock market growth : a study of KSE Pakistan (co-Author) | <i>European Journal of Social Sciences</i> , 24(1) HEC – Y category | 2011 |
| 28. | Can dividend decisions affect the stock prices: a case of dividend paying companies of KSE (co-Author) | <i>International Research Journal of Finance and Economics</i> , (76) HEC – Y category | 2011 |

CONFERENCE PRESENTATION

| Sr. no. | Title of Article | Name of Conference, Venue | Year of Presentation |
|---------|---|--|----------------------|
| 1 | The Application of Value at Risk and Expected Shortfall as Controlling Mechanism of Systematic Risk of Pakistani Stock Market | 9th Economics & Finance Conference, London | 2018 |
| 2 | Stock Market Efficiency and Spillover Effect of Panama Leaks | 1 st International Conference on Emerging Issues in Management Sciences, Lahore College of Women University, Lahore | 2017 |
| 3 | Does stock market explain the CSR announcements to investors? Or is it just an absurd relation? | International Conference on Business, Economics, Marketing and Computer Science. Bangkok, Thailand | 2015 |
| 4 | Risk analysis of Sukuk and Conventional Bonds in Pakistan | Global Forum on Islamic Finance, Pearl Continental, Lahore | 2013 |

CERTIFICATIONS AND REWARD

COURSERA

- Forensic Accounting and Fraud Examination, Organized by West Virginia University, Verify at coursera.org/verify/58JBPMQ2BTU
- Financial Risk Management in R, Organized by Duke University, Verify at coursera.org/verify/NG5SGRR4ULGF

PYTHON (datacamp.com)

- Statistical Thinking with Python (Part 1 & 2)
- Manipulating DataFrames with pandas
- pandas Foundations
- Python Data Science Toolbox (Part 1 & 2)
- Intermediate Python for Data Science

R PROGRAMMING (datacamp.com)

- Applied Finance in R
- Machine Learning Scientist in R
- Finance Basics in R
- Text analysis in R

MICROSOFT OFFICE

- MS-Office specialist in MS Word 2016, MS Excel 2016, MS PowerPoint 2016

TRAININGS

- Faculty Orientation Training Program, organized by Punjab Higher Education Commission (PHEC) from Sept. 28, 2020 to Oct. 02, 2020
- Elsevier-HEC Workshop on Journal indexing in Scopus, organized by Higher Education Commission (HEC) of Pakistan on Jan. 21, 2021
- Author Workshop: Understanding research workflow, Science Direct & Mendeley, organized by NIT Manipur, on Nov. 25, 2021

OTHER REWARDS AND ACCOMPLISHMENTS

- Approved HEC PhD supervisor
- Managing Editor of Journal of Management and Administrative Sciences (JMAS)
- Session Chair in 5th International Conference on Banking, Insurance & Business Management, Dec. 17 – 18, 2020
- Session Chair in the International Conference & Graduate Colloquium organized by Hailey College of Commerce, Apr. 5-6, 2021
- Number of Research Citations: **378** (Google Scholar as on 08-05-2021), h-index: 9, i10-index: 9

SUMMARY OF SKILLS

- Research
- Python and R-programming
- MS Office
- EVIEWS and SPSS

PERSONAL PROFILE

Name _____ Adeel Nasir
 Father's Name _____ Nasir Mahmood
 Nationality _____ Pakistani
 Religion _____ Islam
 ResearchGate _____ <https://www.researchgate.net/profile/Adeel-Nasir>
 LinkedIn _____ [linkedin.com/in/dr-adeel-nasir-24b0ab32](https://www.linkedin.com/in/dr-adeel-nasir-24b0ab32)