M. ALI FAISAL

Business Administration, Finance and Economics
Istanbul, Turkey

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Education

Doctorate in Business Administration (Finance). GPA: 3.8/4   2018-2023

Istanbul Okan University. Istanbul, Turkey.

Thesis: Three essays on foreign exchange's futures, volatility, and interaction with stock market.

MBA (Finance). GPA: 3.7/4   2014-2017

Iqra University. Karachi, Pakistan.

Thesis: Factors affecting FDI inflows in developing and transition economies.

Bachelors (Commerce).   2011-2013

University of Karachi. Karachi, Pakistan.

Career Experience

Executive Officer - KPMG, Karachi, Pakistan   2016-2017

- Prepared financial statements for the retirement funds of IBM, Pakistan.
- Successfully cleared backlog accounts and carried investment correspondence with financial institutions.

Investment Adviser - AMIM, Karachi, Pakistan   2015-2015

- Provided investment advisory services to clients based on their risk portfolios.
- Prepared documentation for risk profiling.

Additional Experience

Private Tutoring - Istanbul, Turkey   2021-2022

- Taught English as a second language to adults.
- Taught additional subjects like Mathematics, Economics and Finance on one-to-one lessons.

Publications

Books

Two sides of the exchange rate equation: A mathematical realm   2025(estimation)

Journal Articles

Donduran, M., and Faisal, M.A. (2023). Measuring the degree of connection between currency futures: Empirical dive into higher moments. *Studies in Economics and Finance*.   Dec-2023

Faisal, M.A., and Donduran, M. (2023). A two-stage analysis of interaction between stock and exchange rate markets: Evidence from Turkey. *Annals of Data Science*.   Dec-2023

Journal Articles (Under-review)

Analyzing credit and equity linkage within a dynamic causality paradigm. *Journal of Quantitative Economics*. 2023

Journal Articles (Work in progress)

Turkish Lira's Volatility: A novel perspective. Journal: *TBD*.   2023

Decomposing exchange rates and firm profitability. Journal: *TBD*.   2023

Spot and Futures asset prices: A convergent cross-mapping approach. Journal: *TBD*.   2023

Projects

Constructing Market Cyclicality Index (MCI).   2024

Certifications

CELTA. Pass   2021

University of Cambridge

TOEFL. 101/120   2017

ETS

Skills

Demonstrated expertise in operating, maintaining, and calibrating research plans.

Proficient in **MS-office**, **R**, **Python**, **Stata**, **MATLAB**, **Julia**, **Markdown**, LaTeX.

Conferences and Workshops

Inflation; Drivers and Dynamics Conference, ClevelandFed and ECB, Frankfurt   2023

17th Economics & Finance Conference, IISES, Istanbul   2022

Northern Finance Association, University of Waterloo, Toronto   2021

14th Economics & Finance Virtual Conference, IISES, Lisbon   2020

Languages

English, Urdu, and Turkish

Scholarships

50% tution weaver for Masters   2014

References

Doctoral thesis supervisor: Prof. Murat Donduran, Director of Graduate School of Social Science and a member of the Department of Economics, Yildiz Technical University. Email: donduran@yildiz.edu.tr