CURRICULUM VITAE

PERSONAL DATA

Name	Dr. Mohammed AbaOud
Nationality	Saudi
Position	Associate Professor
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EDUCATION

Year	Academic Degree	Institution
2014	PhD in Financial Mathematics	University of Wollongong, Wollongong, Australia
2010	Masters in Financial Mathematics	University of Wollongong, Wollongong, Australia
2006	Bachelor of Mathematics	King Saud University

WORK EXPERIENCE

Period	Position	Address
2021 – now	Associate Professor in Mathematics and Statistics Department	Imam Mohammed Ibn Saud Islamic University
2020 – now	Associate Professor (Collaborator)	King Saud University
2020 – now	Vice Dean for Research and Development-Deanship of Scientific Research	Imam Mohammed Ibn Saud Islamic University
2021 – now	Research Group Program Manager	Imam Mohammed Ibn Saud Islamic University
2022 – now	International Research Parentship Program Manager	Imam Mohammed Ibn Saud Islamic University

2018-now	Member of the Board of Directors	King Abdullah Institute for Translation & Arabization
Aug 2018- Aug 2020	Director of the Research Center- College of Science	Imam Mohammed Ibn Saud Islamic University
Jan 2017 – Jun 2018	Vice Dean for Academic Affairs and Quality-College of Science	Imam Mohammed Ibn Saud Islamic University
Jan 2016 – Jan 2017	Vice Dean for Academic Affairs- College of Science	Imam Mohammed Ibn Saud Islamic University
Jan 2015 – May 2021	Assistant Professor in the department of Mathematics and Statistics	Imam Mohammed Ibn Saud Islamic University
Jan 2016 – Jun 2018	Vice Chairman of Curricula and Plans Committee	Imam Mohammed Ibn Saud Islamic University
Jan 2016 – Jun 2018	Member of several committees in the Department of Mathematics and Statistics	Imam Mohammed Ibn Saud Islamic University
Jan 2015-now	Member of several committees in the College of Science	Imam Mohammed Ibn Saud Islamic University
Jan 2015 – Dec 2015	Head of Exams Unit- College of Science	Imam Mohammed Ibn Saud Islamic University
Jun 2014 - Dec 2014	Research Assistant - School of Mathematics and Applied Statistics	University of Wollongong, Wollongong, Australia
Jun 2007 - Oct 2008	Assistant Lecturer in the department of Mathematics and Statistics	Imam Mohammed Ibn Saud Islamic University
Aug 2006 - May 2007	Mathematics Teacher in an intermediate school	-

RESEARCH INTERESTS

Financial Mathematics

PUBLICATIONS

A. Publications specialized in the behavior of crude oil prices and the evaluation of financial derivatives on crude oil:

1. Session speaker, 11th Engineering Mathematics and Applications Conference, Brisbane, Australia, 2013.

2. Aba Oud, M. & Goard, J. Stochastic Models for Oil Prices and the Pricing of Futures on Oil, Journal of Mathematical Finance, 2015 .

3. Aba Oud, M., & Goard, J. Valuation of Options on Oil Futures under the 3/4 Oil Price Model, International Journal of Theoretical and Applied Finance, 2015 .

4. Aba Oud, M. & Goard, J. Analytic Approximation Formulae for European Crack Spread Options, Journal of Quantitative Finance, 2016.

5. Aba Oud, M. Pricing European Spread Call Options Under the Constant Elasticity of Variance with Time-Dependent Volatility Model 2019 8th International Conference on Modeling Simulation and Applied Optimization (ICMSAO).

6. M. Aba Oud, Pricing European Spread Call Options Under the Constant Elasticity of Variance with Time-Dependent Volatility Model, 2019 8th International Conference on Modeling Simulation and Applied Optimization (ICMSAO), 2019.

7. Aba Oud, M. Valuation of options under a constant elasticity of variance process and stochastic volatility, Journal of Quantitative Finance, 2021.

8. Goard, J. and Aba Oud, M. Analytic Approximation for American Straddle Options, Mathematics. 2022.

9. Goard, J. and Aba Oud, M. Pricing European and American Installment Options, Mathematics. 2022.

10. Blyth, S. 2013. An Introduction to Quantitative Finance. Translated by M. Aba Oud, Riyadh: IMAMU Press, 2019.

B. Publications specialized in crisis and risk management – COVID-19:

1. Aba Oud, M. Predicting the COVID-19 Outbreak, Mathematics, Engineering and Science International Interdisciplinary Conference, 2022.

2. Aba Oud, M., Aatifm A. , Alrabaiah, H. , Ullah, S., Khan, M., Saeed Islam, S. A fractional order mathematical model for COVID-19 dynamics with quarantine, isolation, and environmental viral load. Advances in Difference Equations, 2021.

3. Aba Oud, M and Almuqrinm, M. On the Early Detecting of the COVID-19 Outbreak. The Journal of infection in developing countries. 2022 .