

**NAME** : ***Salah Hamza Abid*** *.*

**BIRTH DATE** : *19 December 1966* .

**PLACE OF BIRTH** *: Baghdad / Iraq* .

**PRESENT SCIENTIFIC POSITION**  *: Full Professor* .

**ACADEMIC QUALIFICATIONS**

*1) B.Sc. In Statistics Baghdad University 1988 .*

*2) M.Sc. In Statistics Baghdad University 1991 .*

*3) Ph.D. In Statistics Baghdad University 1995 .*

***general specialization****: Statistics*

***Precision specialization****: Time series analysis of the stochastic process*

***Professionality :*** *Time series , Stochastic processes , nonparametric*

*statistics , Simulation Techniques , Reliability Theory, Multivariate analysis, mathematical statistics..*

***Packages professionality*** : *SPSS, STATISTICA, MiniTab,Sas ,Stata, E-views and Matlab.*

***Title Master Thesis*** : Some aspects of the spectrum analysis. (1992)

***Title PhD Thesis*** : Determination of the truncation point for the stochastic processes.(1995)

Current positions

1. Supervisor on the iraqi center of information and decision support (ICIDS) . **Wisdom house \ Prime Minister.**
2. Chairman of the Central committee of Scientific research. Al-Mustansiriya University.
3. Professor in Mathematics department. Education College/ Al-Mustansiriya University.
4. Consultant in Oil Marketing Company / Iraqi oil ministry.
5. Consultant in Iraqi central bank.

**Research Experiences**

*Most works were done in the following directions:*

1. *Statistical data analysis and computations.*
2. *Empirical formulation of existent statistical, probabilistic, and operational research models with their applicability computerizations.*

*3) Solving problems and modifying existing statistical, probabilistic,*

*and operational research models with their practical formulation*

*and numerical computations, as well as their simulation and*

*applicability computerization.*

**Languages :**  *Arabic and English* **.**

**Awards**

*1) Iraqi Scientists 2000 In Statistics .*

*2) Iraqi Scientists 2001 In Statistics .*

*3) Iraqi Scientists 2002 In Statistics .*

**PROFESSIONAL EXPERIENCE**

***From 1992-1994*** *: assistant instructor*

***From 1994-1999*** *: instructor*

***From 1999-2004*** *: assistant professor*

***From 2004- now*** *: full professor*

**E-mail** *:* [*abidsalah@gmail.com*](mailto:abidsalah@gmail.com) *dr.abid@rocketmail.com*

**Mailing address** *: Iraq, Baghdad , Al-Mustansirya University , Education college , Mathematics department .*

**Telephone numbers *:*  009647801636290 , 009647709441011 .**

**Founder member** : *The Iraqi Statistical Sciences Association, Iraq, 1988.*

**Reviewer** *:* ***Zentralblatt MATH*** *( It is edited by the European Mathematical Society, the Heidelberg Academy of Sciences and Fachinformationszentrum Karlsruhe).*

**EDITORIAL ACTIVITIES**

1. **Editor**, *journal of Al-Rafidain university college For Sciences*, Baghdad, Iraq.
2. **Editor,** *Iraqi journal of statistical Sciences*, Mosul University, Faculty of Mathematics and Computer science, Iraq.
3. **Editor**, *American Journal of applied Mathematics and Statistics*.
4. **Editor**, *American Journal of Modeling and Optimization*.
5. **Editor,** *International Journal of Data Envelopment and Operation Research*.
6. **Editor**, *American Journal of theoretical and applied Statistics*

**SOME OF MY PAPERS**

1. *"On The Distribution Of The MLE Of The Parameters In The AR(1) Process"*

*The Ninth Scientific Conference Of Iraqi Statistical Association , pp. 1-7 ,1997 .*

1. *"Inventory Control With Gamma Demand And Lognormal Lead Times"*

*Journal Of Administration And Economics ,University Of Baghdad , No.36 ,pp.67-77 , 1998 .*

1. *"On The Inventory Control System In Baghdad Electric Company (I)"*

*Journal Of Administration And Economics ,Al-Mustansirya University , No.41 ,pp.166-172 , Nov. , 2002 .*

1. *"On The Parameter Estimation Of The Upper Truncated Exponential Distribution"*

*Journal Of Administration And Economics ,Al-Mustansirya University , No.34 ,pp.107-118 , April. , 2001 .*

1. *"Use Markuardt Approach To Estimate The Second Order Dynamic Model : Some Applications "*

*Journal Of Administration And Economics , Al-Mustansirya University , No.36 ,pp.193-206 , September. , 2001 .*

1. *" On The Multivariate Distribution Of Brownian Motion Times "*

*Journal Of Administration And Economics ,Al-Mustansirya University , No.26 ,pp.129-141 , December. , 1998 .*

1. *" Conditions Of Writing ARMA(p,p) as AR(p) +W.N. "*

*Journal Of Administration And Economics ,Al-Mustansirya University , No. 40 ,pp.82-91 , July. , 2002 .*

1. *"On The Inference Robustness and The Criterion Robustness"*

*Journal Of Administration And Economics ,Al-Mustansirya University , No. 31 ,pp.122-131 , August. , 2002 .*

1. *"Use Of Simulation To Compare Some Estimation Methods Of Regression Model When Residuals Distributed As Stationary Gaussian AR(1) Process "*

*The Tenth Scientific Conference Of Iraqi Statistical Association , pp. 181-205 ,1998 ,Baghdad ,Iraq ..*

1. *" Use Of Constrained Geometric programming To The Labor And The Capital for The Cob-Douglas Production Function "*

*Journal Of Administration And Economics ,Al-Mustansirya University , No. 40 ,pp.82-91 , July. , 2002 .*

1. *" On The Inventory Control System In Baghdad Electric*

*Company (II) "*

*The Seventh Scientific Conference Journal Of Al-Mamoon College , pp. 165-195 ,1998 ,Baghdad , Iraq .*

1. *" General Algorithm To Compare The Values Oh Orthogonal Polynomial Coefficients With Practical Application "*

*Journal Of Administration And Economics , Baghdad University , No. 18 , Vol. 6 , pp.252-267 , 1999 .*

*.*

1. *"On The Robustness Of Breusch And Pagan Test For Hetroscedasticity "*

*The Eleventh Scientific Conference Of Iraqi Statistical Association , pp. 61-70 ,1999 ,August ,Baghdad , Iraq .*

1. *" A probability Theory Of Dams And Storage Systems With Practical Application "*

*Journal Of Administration And Economics ,Al-Mustansirya University , No. 42 ,pp.27-34 , December. , 2002 .*

1. *" Estimation Of Transition Probabilities For Finite , Non Stationary Markov Chains With Practical Application "*

*The First National Scientific Conference Of Statistics In Iraq ,March , pp. 7-20 , Al-Mousl , Iraq ,2000 .*

1. *" A General Formula To Represent The Characteristic Function Of AR(p) Process By its Residuals Characteristic Function "*

*Al-Qadsya Journal Of Administration And Economics , Vol. 4 , No.4 , pp. 1-6 , 2001 .*

1. *" General Algorithm To Generate Data Distributed as Wishart "*

*Al-Rafidain College Journal , No. 6 , pp. 96-111 , November ,2001 .*

1. *" A Simulation Study To Investigate About The Sensitivity Of The Power Of Th Test and Significant Level Of Breusch and Pagan Test Of Heteroscedasticity Residual Estimates "*

*Al-Rafidain College Journal , No. 6 , pp. 266-287 , November ,2001 .*

1. *" Use Of Kalman Filter To Improve Exact Maximum Likelihood Estimates Of Parameters Of Stationary Gaussian ARMA Process "*

*Al-Mansour College Journal , No. 2 , Vol .3 , pp. 21-37 , December ,2002 .*

1. *" Design Of Control Chart , Based On Spectral Analysis To Investigate About Cycles In a process Mean "*

*Iraqi Journal Of Statistical Sciences , Vol. 1 , No. 2 , pp. 55-74 , 2001 .*

1. *" Conducted A Simulation Study To Select The Best Subset Contains The Population With Smallest Generalized Variance From Multivariate Normal Population "*

*Iraqi Journal Of Statistical Sciences , Vol. 1 , No. 1 , pp. 20-27 , 2001 .*

1. *" Use Of Simulation To Investigate About Some Properties Of Empirical Bayes Estimator Of Markov Model "*

*The Fourth Scientific Conference Of Al-Qadsya University , March , pp. 135-148 , 2001 .*

1. *" Statistical Study Of Ozone Measurements In Iraq "*

*The Fourth Scientific Conference Of Al-Qadsya University , March , pp. 104-121 , 2001 .*

1. *" Use Of Simulation To Investigate About Adaptive filtering Estimation Of Autoregressive Models With Practical Applications "*

*Journal Of Administration And Economics ,Al-Mustansirya University , No. 37 ,pp.125-137 , June. , 2001.*

1. *" Use Of Simulation For Investigating The Robustness Of White's Test For Heteroscedasticity "*

*Iraqi Journal Of Statistical Sciences , Vol. 2 , No. 4 , pp. 49-60 , December , 2002 .*

1. *" A General Algorithm To Determine The Optimum Reliability System K Out Of N "*

*Journal Of Al-Rafidain University College ,Fifth Year ,*

*No. 12 , pp. 55-65 , 2002 .*

1. *" Use Of Simulation To Investigate About The Robustness Of The Empirical Bayes Estimation Of The Markov Model "*

*Journal Of Al-Rafidain University College ,Fifth Year ,*

*No. 12 , pp. 14-31 , 2002 .*

1. *" Use Of Simulation To Investigate About Adaptive filtering Estimation Of Autoregressive Models With Practical Applications "*

*Journal Of Administration And Economics ,Al-Mustansirya University , No. 48 ,pp.17-28 , February. , 2003.*

1. *" Use Of Simulation To Investigate About Robustness Of akaike's Information Criterion For AR Order Estimation "*

*The Third National Conference Of Statistics In Iraq , March , pp.28-37 , Al-mousil , Iraq .*

1. "*Use of simulation and truncated Cauchy distribution to investigate about Cauchy distribution moments "*

*Journal Of Administration And Economics ,Al-Mustansirya University ,submitted for publication .*

1. *" General formula to represent characteristic function of ARMA(p,q) process by corresponding residuals characteristic function "*

*Journal Of Administration And Economics ,Al-Mustansirya University ,submitted for publication .*

1. *" On the Schwartz criterion robustness to estimate the AR process order "*

*Journal Of Administration And Economics ,Al-Mustansirya University ,submitted for publication .*

1. *" A new weighted function to estimate the spectral density function"*

*Journal Of Administration And Economics ,Al-Mustansirya University ,submitted for publication .*

1. *" On the lack of fit tests"*

*Journal Of Administration And Economics ,Al-Mustansirya University , No. 57 ,pp.19-28 , February. , 2005 .*

1. *" A suggestion rule to write DNA sequence map "*

*Journal Of Administration And Economics ,Al-Mustansirya University ,submitted for publication .*

1. "*Simulate reliability model to compare among variance reduction procedures "*

*Journal Of Administration And Economics ,Al-Mustansirya University ,submitted for publication .*

1. *" On the estimation of uniform distribution parameters "*

*Journal Of Administration And Economics ,Al-Mustansirya University ,submitted for publication .*

1. *" A Useful mathematical equality"*

*Journal Of Administration And Economics ,Al-Mustansirya University , No. 55 ,pp.67-69 , February. , 2005 .*

1. *" Use Of Simulation To Investigate About Robustness Of polarization test*

*Journal Of Administration And Economics ,Al-Mustansirya University ,submitted for publication .*

1. "*Generate data distributed as multivariate beta distribution"*

*Journal Of Administration And Economics ,Al-Mustansirya University , No. 60 ,pp.37-44 , February. , 2006 .*

1. " *General algorithm to generate data distributed as multivariate Gamma distribution "*

*Journal Of Administration And Economics ,Al-Mustansirya University ,submitted for publication .*

1. *" General algorithm to simulate dirichlet process "*

*Journal Of Administration And Economics ,Al-Mustansirya University ,submitted for publication .*

1. *" Use of six sigma procedure to improve production process "*

*Journal Of Administration And Economics ,Baghdad University , No. 37 ,pp.128-161 , February. , 2005 .*

1. *" A comparison study between kalman and exact ML estimations of ARMA(p,q) model "*

*Journal Of Administration And Economics ,Al-Mustansirya University ,submitted for publication .*

1. "*Use of simulation to study the robustness of FPE criterion "*

*Journal Of Administration And Economics ,Al-Qadsya University ,Vol.7, No. 1 ,pp.34-43 , January . , 2005 .*

1. *" A view of relation between ARMA(p,q) process and it's residuals distributions "*

*The Iraqian Journal Of economical sciences ,Al-Mustansirya University ,submitted for publication .*

1. *" On the variance reduction procedures "*

*The Iraqian Journal Of economical sciences ,Al-Mustansirya University ,submitted for publication .*

1. *" A statistical view of the coding in communication systems"*

*Journal Of Administration And Economics ,Al-Mustansirya University ,submitted for publication .*

1. "*An empirical study to investigate about the robustness of hosking test for multivariate ARMA(p,q) model "*

*Journal Of Administration And Economics ,Al-Mustansirya University ,submitted for publication .*

1. *" A nonparametric test suggestion for ARMA model lack of fit "*

*Journal Of Administration And Economics ,Al-Mustansirya University ,submitted for publication .*

1. "*A comparison study among variance reduction procedure which used to determine the critical values of noncentral F distribution"*

*Journal Of Administration And Economics ,Al-Mustansirya University ,submitted for publication .*

1. *Modified Estimators for Some Noisy Dynamical Systems ,* American Journal of Computational and Applied Mathematics 2013, 3(4): 238-249
2. *New Lag Window for Spectrum Estimation of Low Order AR Processes*

American Journal of Signal Processing 2013, 3(4): 85-101

1. ***Modify GW Formula for Entropy Estimation***

**American Journal of Operational Research 2013, 3(4): 99-104**

1. ***ON THE WEIBULL STRESS-STRENGTH MODEL***

[Kut Journal For Economics and Administration Sciences](http://www.iasj.net/iasj?func=issues&jId=190&uiLanguage=ar) ,2013, 11, p.274-280.

1. ***The Fréchet stress-strength model***

### [Vol 3, No 3 (2014)](http://www.sciencepubco.com/index.php/ijamr/issue/view/106) [,](http://www.sciencepubco.com/index.php/ijamr/article/view/2198/0) [International Journal of Applied Mathematical Research](http://www.sciencepubco.com/index.php/ijamr)

## [ISSUES RELATED WITH ARMA (P,Q) PROCESS](http://www.eajournals.org/journals/european-journal-of-statistics-and-probability-ejsp/vol-2-issue-1-march-2014/issues-related-arma-pq-process-2/)

European Journal of Statistics and Probability Vol.2, No.1, pp.9-22, March 2014

1. ***About asymmetric noisy chaotic maps***

|  |
| --- |
| ***International Journal of Basic and Applied Sciences****, 3 (2) (2014) 62-73* |

1. [***On Expansive Chaotic Maps in G-Spaces***](http://www.sciencepubco.com/index.php/ijamr/author/submission/2286)

[International Journal of Applied Mathematical Research](http://www.sciencepubco.com/index.php/ijamr) (*3 (3) (2014)*)

1. ***The Entropy of ARMA (p,q) Process***

American Journal of Mathematics and Statistics 2014, 4(1): 12-20

1. ***Generating a Random Dynamical System***

**Asian Journal of Applied Science and Engineering** Asian Journal of Applied Science and Engineering, Volume 3, No 2/2014 ; p.201-209

1. **Approximate Controllability of Fractional Stochastic Integro-Differential**

**Equations Driven by Mixed Fractional Brownian Motion**

American Journal of Mathematics and Statistics 2015, 5(2): 72-81**.**

**63)**  **Some Properties of Skew Uniform Distribution**

American Journal of Applied Mathematics and Statistics, 2015, Vol. 3, No. 4, 164-167

**64)**  **Approximate Controllability of Fractional Stochastic Perturbed Control Systems Driven by Mixed Fractional Brownian Motion**

American Journal of Applied Mathematics and Statistics, 2015, Vol. 3, No. 4, 168-176

65) **Truncation Point Determination for Small Series Sizes**

American Journal of Modeling and Optimization, 2015, Vol. 3, No. 2, 50-55

66) **Approximate Controllability of Fractional Sobolev Type Stochastic Differential Equations Driven by Mixed Fractional Brownian Motion**

Journal of Mathematical Sciences and Applications, 2015, Vol. 3, No. 1, 3-11

67) **The Beta Marshall-Olkin Extended Uniform Distribution**

Journal of Safety Engineering 2015, 4(1): 1-7

68) **Some Additive Failure Rate Models Related with MOEU Distribution**

American Journal of Systems Science 2015, 4(1): 1-10

69) **The Marshall-Olkin Extended Uniform Stress-Strength Model**

American Journal of Mathematics and Statistics 2015, 5(1): 1-10

**BOOKS**

1. *" Multivariate Analysis "*

*University Publication Company , 2000 .*

1. *" An Introduction To Stochastic Process "*

*University Publication Company , 2000 .*

1. *" Queuing Theory and its Applications "*

*Publications Of Al-Rafidain College , 2002 .*

1. *" Probability Theory and Stochastic Processes "*

*Under Published In Jordan .*

**Teaching Experiences**

**Following some of the Subjects that I taught ,**

**Subject Year class Dept.**

*1) Multivariate Analysis 1992-1998 Forth Statistics*

*2) Experimental Design 1998- Forth Statistics*

*3) Sampling Theory 1998 Second Statistics*

*4) Numerical Analysis 1997 Third Statistics*

*5) Probability Theory 1999-2000 Second Statistics*

*6) Multivariate Analysis 1995-1998 Ms.C. Statistics*

*7) Experimental Design 1998- Ms.C Statistics*

*8) Operations Research 1998- Ms.C Administration*

*9) Probability Theory 2001- Ph.D Statistics*

*10)statistical inference 2003 - Ph D Statistics*

*10)Time series analysis 2003 - Ph D Statistics*

*11) Probability Theory 2012-2013 Ph.D Mathematics*

*12) Forecasting Models 2012-2013 Ph.D Mathematics*

*13) Mathematical Statistics 2013-2014 Ms.C. Mathematics*

*14) Reliability Analysis 2013-2014 Ms.C. Mathematics*

*15) Mathematical Statistics 2014-2015 Ph.D Mathematics*

*16) Stochastic Processes 2014-2015 Ph.D Mathematics*

*17) Mathematical Statistics 2014-2015 Ms.C. Mathematics*

*13) Simulation Techniques 2014-2015 Ms.C. Mathematics*

*14) Mathematical Statistics 2015-2016 Ph.D Mathematics*

*15) Stochastic Processes 2014-2015 Ph.D Mathematics*

*16) Mathematical Statistics 2016-2017 Ph.D Mathematics*

*17) Stochastic Processes 2016-2017 Ph.D Mathematics*

**Graduate Supervision**

*Served as being supervisor for exactly 30 M.Sc. , and 15 Ph.D . theses in statistics, and mathematics . Also I served as joint supervisor for 5 M.Sc. theses in other fields .*

**Training and Empirical Experiences**

*Many practical training programs and workshops in the following areas:*

1. *Statistical procedures and techniques with its applications.*
2. *Statistical and numerical computation .*

*3) Statistical analysis using SPSS and STATISTICA.*

*4) Questionnaire design and analysis.*

*5) Computers, software, hardware, networks, internet, and related*

*topics.*

*6) Project evaluation and management.*

*7) Quantative decision theory.*

*8) Scientific research methods and techniques.*

*9) The use of quantative methods with applications.*

*10) The Microsoft softwares, Windows, Word, Excel, Power point, etc*

**Some of original projects**

1. Building an index of instability in Iraq. **Wisdom house \ Prime Minister.**
2. Building a statistical model for Iraqi Gross domestic product: Forecasting and analysis. **Planning Ministry.**
3. Building a statistical model for oil Brent prices: Forecasting and analysis. **Oil Ministry / SOMO**
4. Arbain visit. Al- Hosseinieh Holy Shrine.
5. Modeling demand during lead time**. The Ministry of Electricity**
6. Solve the problem of Hoarding money in Iraq. Central Bank of Iraq
7. Building a model for currency sale window in the Central Bank of Iraq.
8. Building some causal and forecast models for Strategic Reserve in the Central Bank of Iraq