



Dr. Sawsan Hilal

***Department of Mathematics
College of Science***

Rank: Assistant Professor

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Experience:

- **Assistant Professor (2010 – present) Department of Mathematics – UoB**
- **Lecturer (2002 – 2005) Department of Mathematics – UoB**
- **Mathematics Teacher (1997 – 2001) Ministry of Education – Bahrain**

Research Interests:

- **Extreme Value Theory**
- **Financial Risk Management**
- **Econometrics & Financial Time Series Analysis**

Education:

Degree	Year	Affiliation
PhD in Statistics	2010	Lancaster University, UK
MRes in Statistics with distinction	2006	Lancaster University, UK
MSc in Mathematics with 1st-class honor	2002	University of Bahrain
BSc in Mathematics with 2nd-class honor	1997	University of Bahrain

Award and Grants:

- **PhD scholarship from University of Bahrain**
- **BSc scholarship from Ministry of Education - Bahrain**

Professional Development Activities:

Giving Seminar / Tutorial	<ol style="list-style-type: none">1. Mathematics Department Seminars, May 2012, UoB.2. Mathematics Department Seminars, October 2011. UoB.3. Mathematics Department Seminars, March 2011. UoB.4. Mathematics Department Seminars, October 2010. UoB.5. Marie Curie ITN Conference, 2009. Manchester University, UK.6. Extreme Value Theory Reading Group, 2009. Lancaster University, UK.7. Research Student Conference into Probability and Statistics, 2008. University of Nottingham, UK.8. Statistics Forum, 2007. Lancaster University, UK.
Presenting Posters	<ol style="list-style-type: none">1. Research Student Conference into Probability and Statistics, 2009. Lancaster University, UK.2. Modelling Multivariate Dependence in Finance Symposium, 2008. Man-Oxford Institute of Quantitative Finance, UK.3. Science and Technology Christmas Conference, 2008. Lancaster University, UK.
Attending Workshop	<ol style="list-style-type: none">1. PCACP, 2011-2012, University of Bahrain + York St John University (UK).2. Call for International Electronic Journal, 2012, e-center, University of Bahrain.3. Promotion Workshop, 2011, University of Bahrain.4. SPSS advanced level, 2011, e-center, University of Bahrain.5. Blackboard Workshop, 2010, e-center, University of Bahrain.6. Survival Skills for Teaching, 2009. Lancaster University, UK.

Project Supervision	<p>1. Math 499 – entitled "Extreme Value Approach for Value-at-Risk, 2010"</p>
Contest	<p>I participated in the preparation of the following math contest: First Math Olympiad for University Students – Association of Arab Universities</p>

Institutional and Professional Service Activities (within the past 5 years only)
I am a member in the following committees :

- Curriculum
- Science Day
- Statistics
- Seminar

Publications & Research Activities:

Sawsan Hilal, Ser-Huang Poon, Jonathan Tawn, 2012. An Extremal Strategy for Portfolio Management.

Sawsan Hilal, Ser-Huang Poon, Jonathan Tawn, 2011. Hedging the Black Swan: Conditional Heteroskedasticity and Tail Dependence in S&P500 and VIX. Journal of Banking and Finance, volume 35, issue 9, pages 2374-2387.

Sawsan Hilal, 2010. Statistical Methodologies for Financial Market Risk Management. PhD Thesis, Lancaster University.

Referee for Journals:

Journal of Banking and Finance.

International Review of Economics and Finance.