Curriculum Vitae

Monira Essa Aloud

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EDUCATION

2009- 2013 PhD, Computer Science
Department of Computer Science and Electronic Engineering, University of Essex, United Kingdom.
Thesis title: Modelling the High-Frequency FX Market: An Agent-Based Approach.
Supervisor: Prof. Maria Fasli, Prof. Edward Tsang and Prof. Richard Olsen.
Examiners: Prof. Peter McBurney and Dr. Sam Steel.

2007 - 2008 **MSc in E-Commerce Technology (with *Distinction*)**
Department of Computer Science and Electronic Engineering, University of Essex, United Kingdom.
Awarded The *Logica Dissertation* Prize for achieving the highest dissertation mark.

2001 - 2006 **Bachelor Degree in Computer and Information Sciences**
College of Computer and Information Science, King Saud University, Saudi Arabia.

ACADEMIC AND TEACHING EXPERIENCE

Sep 2015 –present	Vice-Dean of College of Business Administration (CBA), King Saud University (KSU).
March 2014 – Aug 2015	Vice-Chair of Department of Management Information Systems (MIS), CBA at KSU.
Oct 2013 - Present	Assistant Professor at Department of MIS, CBA at KSU.
Nov 2010 – May 2013	Lecturer at Department of MIS, CBA at KSU.
March 2009 – Oct 2011	A research assistant at Olsen Ltd. Zurich, Switzerland.
Jan 2007 – June 2007	Teaching Assistant at Department of European Languages and Translation, KSU.

Major responsibilities in the CBA, KSU:

- Chair of CBA faculty composition and development committee.
- Member of CBA self-evaluation steering committee.
- Member of CBA mission, strategic planning, and preconditions committee.
- Member of CBA intellectual contributions committee.
- Vice-chair of CBA college reward and recognition committee.
- Member of CBA council.
- Member of CBA graduate council.
- Member of CBA accreditation committee.
- Member of MIS department (AACSB and NCAAA) accreditation committee.
- Member of MIS department strategic plan.
- Member of MIS department Council.
- Member of MIS department postgraduate committee.
- Member of MIS department curriculum committee.
- Member of MIS department recruitment committee.
- Member of Humanities Research Center in KSU.

AWARDS

- The *Logica Dissertation Prize* for achieving the highest dissertation mark.
- The best faculty awards in the MIS department during the academic year 2015-2106.
- The best presentation on the 2nd Computer Science and Electronic Engineering Conference (CEEC), Colchester, United Kingdom.

PROJECTS

- Simulation of a market-maker in Foreign Exchange market.
- Double auction agent-based market.
- Agent-based stock market.
- Trading algorithms.
- Automated financial trading strategies.
- Collection and analysis of large-scale financial data.
- Course online booking system.
- An e-commerce shop.
- An e-auction market (consumer to consumer auction).
- Designing and evaluating a recommender system within the book domain.
- Hotel booking system using Java Server Pages.
- Multi-agent web-based auction server.
- Standard genetic programming.
- XML web based application.

Teaching and course coordination

- Introduction to MIS.
- Web-based applications.
- Knowledge management and data mining.
- Information systems project management.
- System analysis and design.
- Databases.
- Programming.
- Business intelligence.
- Simulation and modeling.
- Research projects on MIS.

RESEARCH INTERESTS

- Artificial intelligence to business applications such as finance.
- Machine learning for data modeling and analysis.
- Agent-based modeling and simulation.
- Evolutionary computation especially genetic programming.
- Computational finance and economics.
- Financial forecasting and time series prediction/modeling.
- Algorithmic trading.
- Constraint satisfaction and scheduling.
- Social media mining.
- Recommendation technologies.

WORKSHOPS

- Direction to do research and publications.
- Writing effective course report.
- Still assurance of learning.
- Explore new effective methods of assessments.
- Building rubrics.
- Intellectual contribution profile of faculty members.
- Advance assurance of learning – closing the loops.
- Analyses of course report.
- Teaching effectiveness/student engagement.
- Teaching effectiveness seminar.
- Essential for peer review of teaching.
- Administrative development in colleges and deanship.
- Creating a course that meets students' needs: start with the end of mind.
- New faculty orientation and preparation program.
- Delegation of responsibilities and authorities skills.
- AACSB accreditation process.

CONFERENCES

- 2nd Computer Science and Electronic Engineering Conference (CEEC), Colchester, United Kingdom.
- 2011 IEEE Symposium on Computational Intelligence for Financial Engineering & Economics, Paris, France.
- 3rd Computer Science and Electronic Engineering Conference (CEEC), Colchester, United Kingdom.
- 14th FRAP Finance, Risk and Accounting conference, Oxford, United Kingdom.
- Seventh International Conference on Advanced Cognitive Technologies and Applications, Nice, France.
- 60th ISI World Statistics Congress – ISI 2015.

PROFESSIONAL/VOLUNTEER REVIEWER ACTIVITIES

- IEEE Transactions on Evolutionary Computation.
- Neural Computing and Applications, Springer.
- Electronic Commerce Research and Applications, Elsevier.
- Discrete Dynamics in Nature and Society, Hindawi.
- Simulation in Computational Finance and Economics: Tools and Emerging Applications , Biliana Alexandrova-Kabadjova, Serafin Martinez-Jaramillo, Alma Lilia Garcia-Almanza and Edward Tsang, IGI-Global, 2012 (ISBN13: 9781466620117).
- 5th Computer Science & Electronic Engineering Conference (CEEC'13).
- Humanities Research Center in King Saud University.
- Fifth scientific symposium of King Saud University students.
- Third annual Quality meeting in King Saud University.

Aloud, M. (2017), Adaptive GP Agent-Based Trading System under Intraday Seasonality Model, accepted for publication on Intelligent Decision Technologies International Journal (IDT), IOS press, 11(2).

Aloud, M. (2017), Investment Opportunities Forecasting: GP-Based Dynamic Portfolio Trading System under Directional-Change Framework, accepted for publication on Journal of Computational Finance, 22(1), 1-35.

Alsufyan, N. and Aloud, M. (2017), The State of Social Media Engagement in Saudi Universities, accepted for publication on Journal of Applied Research in Higher Education, Emerald Publishing, 9 (2).

Aloud, M., and M. Fasli (2017), Modelling the High-Frequency FX Market: an Agent-Based Approach, accepted for publication on Computational Intelligence, Wiley.

Aloud, M. (2016), Time Series Analysis Indicators under Directional Changes: The Case of Saudi Stock Market, International Journal of Economics and Financial Issues, 6(1), 55-64.

Aloud, M. (2016), Profitability of Directional Change Based Trading Strategies: The Case of Saudi Stock Market, International Journal of Economics and Financial Issues, 6(1), 87-95.

Aloud, M., and M. Fasli (2016), Exploring Trading Strategies and their Effects in the FX Market, accepted for publication on Computational Intelligence, Wiley, doi: 10.1111/coin.12085.

Aloud, M. (2015), Directional-Change Event Trading Strategy: Profit-Maximizing Learning Strategy, in the Seventh International Conference on Advanced Cognitive Technologies and Applications, Nice, France, pp: 123 – 129, ISBN: 978-1-61208-390-2.

Aloud, M. (2014), Agent-Based Simulation in Finance: Design Choices, in the 14th FRAP Finance, Risk and Accounting conference, Oxford, United Kingdom.

Aloud, M., M. Fasli, E. Tsang, A. Dupuis, and R. Olsen (2013), Stylized facts of trading activity in the high frequency FX market: An Empirical Study, Journal of Finance and Investment Analysis, vol.2, no.4, 145-183, ISSN: 2241-0988 (print version), 2241-0996 (online), Scienpress Ltd.

Aloud, M., E. Tsang, R. Olsen, and A. Dupuis (2012), A directional-change events approach for studying financial time series, Economics: The Open-Access, Open-Assessment E-Journal, 6 (36).

Aloud, M., E. Tsang, and R. Olsen (2012), Modelling the FX market traders' behaviour: an agent-based approach, Chapter 15, in Simulation in Computational Finance and Economics: Tools and Emerging Applications, edited by B. Alexandrova-Kabadjova, S. Martinez-Jaramillo, A. Garcia-Almanza, and E. Tsang, IGI Global, Hershey, Pennsylvania, 202-228.

Aloud, M., M. Fasli, E. Tsang, A. Dupuis, and R. Olsen (2012), Modelling the high-frequency FX market: an agent-based approach, Tech. Rep. CES-519, University of Essex, United Kingdom.

Aloud, M., and E. Tsang (2011), Modelling the trading behaviour in high-frequency markets, in 3rd Computer Science and Electronic Engineering Conference (CEEC), IEEE Xplore, Colchester, United Kingdom.

Aloud, M., E. Tsang, A. Dupuis, and R. Olsen (2011), Minimal agent-based model for the origin of trading activity in foreign exchange market, in IEEE Symposium on Computational Intelligence for Financial Engineering & Economics, IEEE Xplore, Paris, France.

Masry, S., M. Aloud, A. Dupuis, R. Olsen, and E. Tsang (2010), High frequency FOREX market transaction data handling, in 4th CSDA International Conference on Computational and Financial Econometrics, London, United Kingdom.

Aloud, M., E. Tsang, and R. Olsen (2010), Definitions of directional-change events, in 2nd Computer Science and Electronic Engineering Conference (CEEC), IEEE Xplore, Colchester, United Kingdom.

Masry, S., M. Aloud, A. Dupuis, R. Olsen, and E. Tsang (2010), A novel approach for studying the high-frequency FOREX market, in 2nd Computer Science and Electronic Engineering Conference (CEEC), University of Essex, IEEE Xplore, Colchester, United Kingdom.