

CURRICULUM VITAE

Mohamed Reda Sobhi Abonazel

Associate Professor of Applied Statistics and Econometrics

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EDUCATION:

Year	Degree	Institution	Area of Study
2014	PhD	Institute of Statistical Studies and Research (ISSR), Cairo University	Applied Statistics and Econometrics
2009	MSc	ISSR, Cairo University	Applied Statistics and Econometrics
2004	BSc	Faculty of Commerce, Tanta University	Applied Statistics, with degree: Very good with honors
2003	BSc	Faculty of Commerce, Tanta University	Accounting, with degree: Very good with honors

WORK EXPERIENCE:

Years	Institution/Organization	Position
Dec. 2019- Present	Faculty of Graduate Studies for Statistical Research, Cairo University	Associate Professor of applied statistics and econometrics
Oct. 2014- Oct. 2019	ISSR, Cairo University	Lecturer at department of applied statistics and econometrics
Dec. 2011- Sep. 2014	ISSR, Cairo University	Assistant lecturer at department of applied statistics and econometrics
May. 2009 – Nov. 2010	Egyptian Institute of the Academy of Alexandria for management and accounting	Assistant lecturer at department of mathematics and statistics
Sep. 2006 – Apr. 2009	Egyptian Institute of the Academy of Alexandria for management and accounting	Demonstrator at department of mathematics and statistics
2005 – 2010 (part time)	Higher Institute of Advanced Management Sciences and Computing	Lecturer, <i>part time</i> , at department of mathematics and statistics

COMPUTER SKILLS:

R-language	AMOS	WinBugs
E-Views	SPSS	Minitab
S-plus	STATA	R-studio
Gretl	Microsoft Office	Mathcad

COURSES TAUGHT (Interesting areas):

Econometrics	Applied Statistics
Quantitative Methods	Mathematics for Business
Population Statistics	Advanced Econometrics
Data Analysis using R	Statistical Modeling and Simulation using R
Operations Research	Applied Statistics in Nursing Researches

Data Analysis using SPSS Data Analysis using E-Views
Econometrics time series Biostatistics

MY THESES:

- **PhD Thesis (2014):** *Some estimation methods for dynamic panel data models.* PhD thesis, Institute of Statistical Studies and Research, Cairo University, Egypt.
- **Master Thesis (2009):** *Some properties of random coefficients regression estimators.* MSc thesis, Institute of Statistical Studies and Research, Cairo University, Egypt.

WORKING PAPERS AND WORKSHOPS

1. **Abonazel, M. R. (2019, December). Advanced statistical techniques using R: outliers and missing data.** Workshop, In Annual Conference on Statistics, Computer Sciences and Operations Research, Vol. 54, Dec. 2019, Faculty of Graduate Studies for Statistical Research, Cairo University, Egypt.
2. **Abonazel, M. R. (2018, December). Simulation in R: Concepts and Applications.** Workshop, In Annual Conference on Statistics, Computer Sciences and Operations Research, Cairo University, Egypt.
3. **Abonazel, M. R. (2015, December). How to create a Monte Carlo simulation study using R: with applications on econometric models.** Workshop, In Annual Conference on Statistics, Computer Sciences and Operations Research, Cairo University, Egypt.
4. **Abonazel, M. R. (2015). R-Codes to calculate GMM Estimations for dynamic panel data models.** Working paper, Institute of Statistical Studies and research, Cairo University.
5. **Abonazel, M. R. (2014, December). Statistical analysis using R.** Workshop, In Annual Conference on Statistics, Computer Sciences and Operations Research, Institute of Statistical Studies and research, Cairo University, Egypt.

ACCEPTED RESEARCH:

1. **Abonazel, M. R. & Saber, O. M. (2019)**. A comparative study of robust estimators for Poisson regression model with outliers. *Journal of Statistics Applications & Probability*. **Accepted paper. (Scopus journal)**
2. El-Housainy A. R., **Abonazel, M. R., & Taha, I. M. (2019)**. A new biased estimator for zero-inflated count regression models. *Journal of Modern Applied Statistical Methods*. **Accepted paper. (ISI and Scopus journal)**

PUBLISHED RESEARCH:

- **2020**

1. **Abonazel, M. R. & Gad, A. A. E. (2020)**. Robust partial residuals estimation in semiparametric partially linear model. *Communications in Statistics-Simulation and Computation*, 49(5), 1223-1236. DOI: 10.1080/03610918.2018.1494279 **(ISI and Scopus journal)**
2. Youssef, A. H., **Abonazel, M. R., & Ahmed, E. G. (2020)**. Estimating the Number of Patents in the World Using Count Panel Data Models. *Asian Journal of Probability and Statistics*, 6(4), 24-33. DOI: 10.9734/AJPAS/2020/v6i430167

- **2019**

3. **Abonazel, M. R., & Farghali, R. A. (2019)**. Liu-type multinomial logistic estimator. *Sankhya B*, 81(2), 203-225. DOI: 10.1007/s13571-018-0171-4 **(ISI and Scopus journal)**
4. **Abonazel, M. R. (2019)**. Generalized estimators of stationary random-coefficients panel data models: Asymptotic and small sample properties. *Revstat Statistical Journal*, 17(4), 493–521. **(ISI and Scopus journal)**
5. El-sayed, S. M., **Abonazel, M. R, & Seliem, M. M. (2019)**. B-spline Speckman Estimator of Partially Linear Model. *International Journal of Systems Science and Applied Mathematics*, 4(4), 53-59. DOI: 10.11648/j.ijssam.20190404.12
6. **Abonazel, M. R. & Rabie A. R. (2019)**. The impact for using robust estimations in regression models: an application on the Egyptian

economy. *Journal of Advanced Research in Applied Mathematics and Statistics*, 4(2), 8-16.

7. **Abonazel**, M. R. (2019). New ridge estimators of SUR model when the errors are serially correlated. *International Journal of Mathematical Archive*, 10(7), 53-62.
8. **Abonazel**, M. R., N. Helmy, and A. Azazy. (2019). The Performance of Speckman Estimation for Partially Linear Model using Kernel and Spline Smoothing Approaches. *International Journal of Mathematical Archive*, 10(6), 10-18.
9. **Abonazel**, M. R. & Abd-Elftah, A. I. (2019). Forecasting Egyptian GDP Using ARIMA Models. *Reports on Economics and Finance*, 5(1), 35-47.

- **2018**

10. **Abonazel**, M. R. (2018). Different Estimators for Stochastic Parameter Panel Data Models with Serially Correlated Errors. *Journal of Statistics Applications & Probability*, 7(3), 423-434. **(Scopus journal)**
11. **Abonazel**, M. R. (2018). Efficiency comparisons of different estimators for panel data models with serially correlated errors: a stochastic parameter regression approach. *International Journal of Systems Science and Applied Mathematics*, 3(2), 37-51.
12. **Abonazel**, M. R., & Ibrahim, M. G. (2018). On estimation methods for binary logistic regression model with missing values. *International Journal of Mathematics and Computational Science*, 4(3), 79-85.
13. **Abonazel**, M. R. (2018). A practical guide for creating Monte Carlo simulation studies using R. *International Journal of Mathematics and Computational Science*, 4(1), 18-33.

- **2017**

14. Youssef, A. H., & **Abonazel**, M. R. (2017). Alternative GMM estimators for first-order autoregressive panel model: an improving efficiency approach. *Communications in Statistics-Simulation and Computation*, 46(4), 3112-3128. **(ISI and Scopus journal)**
<https://doi.org/10.1080/03610918.2015.1073307>

15. El-Sheikh, Ahmed A., **Abonazel**, Mohamed R., & Gamil, Noha (2017). A review of software packages for structural equation modeling: a comparative study. *Applied Mathematics and Physics*, 5(3), 85-94.
 16. **Abonazel**, M. R. (2017). Bias correction methods for dynamic panel data models with fixed effects. *International Journal of Applied Mathematical Research*, 6(2), 58-66.
 17. **Abonazel**, M. R. & Metawe'e, M. H. (2017). Using completely randomized design of parallel linear model for estimating the biological potency of human insulin drugs: an empirical study. *Biostatistics and Biometrics Open Access Journal*, 3(4), 1-7.
- **2009-2016**
18. **Abonazel**, M. R. (2016). Generalized random coefficient estimators of panel data models: asymptotic and small sample properties. *American Journal of Applied Mathematics and Statistics*, 4(2), 46-58.
 19. Youssef, A. H., El-sheikh, A. A., & **Abonazel**, M. R. (2014). New GMM estimators for dynamic panel data models. *International Journal of Innovative Research in Science, Engineering and Technology*, 3(10), 16414-16425.
 20. Youssef, A. H., El-Sheikh, A. A., & **Abonazel**, M. R. (2014). Improving the efficiency of GMM estimators for dynamic panel models. *Far East Journal of Theoretical Statistics*, 47(2), 171.
 21. Mousa, A., Youssef, A. H., & **Abonazel**, M. R. (2011). A Monte Carlo study for Swamy's estimate of random coefficient panel data model. *InterStat Journal*, 2011(April, No. 4).
 22. Youssef, A. H., & **Abonazel**, M. R. (2009). A Comparative study for estimation parameters in panel data model, *InterStat Journal*, 2009(May, No. 5).

EDITORIAL BOARD:

1. Member of Editorial Board in "Virtual Economics". **The London Academy of Science and Business, UK**. From 5/2020-now.
Website: https://virtual-economics.eu/index.php/VE/Reviewers_2020

2. Member of Editorial Board in “**Canadian Journal of Biomedical Research & Technology**”, Canadian. From 4/**2019**-now.
Website: <https://www.biomedress.com/editorial-board.php>
3. Member of Editorial Board in “**Current Trends on Biostatistics & Biometrics**”. Publisher: Lupine Publishers, USA. From 8/**2018**-now.
Website: <https://lupinepublishers.com/biostatistics-biometrics-journal/index.php>
4. Member of Editorial Board in “**Insight - Statistics**”. Publisher: PiscoMed Publishing Pte Ltd. From 7/**2018**-now.
Website: <http://insight.piscomed.com/index.php/I-S>
5. Member of Editorial Board in “**Empirical Economic Review**”. Publisher: the Department of Economics, School of Business and Economics (SBE), University of Management and Technology (UMT) Press, Lahore, Pakistan. From 7/**2017** to 12/**2018**.
Website: <http://journals.umt.edu.pk/sbe/er/Home.aspx>
6. Member of Editorial Board in “**Eastern European Business and Economics Journal**”, (EEBEJ) ISSN: 2256-0521, e-ISSN 2256-0904. Publisher: Eastern European Business and Economics Studies Centre, Russian Society of System Dynamics, Latvia. From 12/**2014**-now.
Website: <http://eebej.eu>
7. Member of Editorial Board in “**American Journal of Applied Mathematics and Statistics**” (AJAMS) ISSN: 2328-7306. Publisher: Science and Education Publishing, USA. From 11/**2014**-now.
Website: <http://www.sciepub.com/journal/AJAMS>

In addition, I have reviewed many articles in several international journals, such as: The R journal, Journal of Modern Applied Statistical Methods, and Journal of Economics Finance and Administrative Science.

AWARDS:

Award for best master in statistics at the level of the University of Cairo in May 2010.

CONSULTING EXPERIENCE:

Participation in many studies and consultations at consultations and statistical studies center, ISSR, Cairo University.

Participation in many private studies and consultations in finance researches in Egypt and out of Egypt.

CONFERENCES:

Participating in many conferences periodic in ISSR, Cairo University. Most recently, Annual Conference on Statistics, Computer Sciences and Operations Research, **Dec. 2019**.