

Editorial boards

- Journal of Optimization Theory and Applications, associate editor.
- European Journal of Finance, associate editor
- Journal of Portfolio Management, advisory board
- European Journal of Pure and Applied Mathematics, associate editor.
- Journal of Derivatives and Hedge Funds, former associate editor.
- Annals of Financial economics, advisory board.
- Journal of Risk Model validation, associate editor (former).
- Journal of risk and financial management (former editorial board member).
- Advances in Decision Sciences.
- Risks, topical board
- Mathematical Economics Letters, former Editor-in-chief.
- IETI Transactions on Economics and Management, Editor-in-chief.
- Journal of Business Accounting and Finance Perspectives
- MPDI Sci, Advisory board.
- Journal of Management Information and Decision Sciences, advisory board.
- Journal of Advances in Economics and Finance
- International Journal of Open Problems of Computer Science and Mathematics.
- International Journal of Mathematics, Game Theory, and Algebra, editorial board Member.
- International Journal of Financial Markets and Derivatives, co-editor.
- International Journal of Energy Optimization and Engineering, editorial board member.
- International Research Journal of Applied Finance, editorial board member.
- International Journal of E-Business Development, editorial board member.
- Journal of Health and Medical Economics, editorial board member
- Journal of Informatics and Data Mining, editorial board member
- Open Access Journal of Science
- International Journal of Finance, advisory board
- Permanent reviewer for the **American Mathematical Society**.
- International Engineering and Technology Institute, a permanent fellow.

Selected publications

- Moawia Alghalith, Pricing the American options using the Black–Scholes pricing formula, *Physica A: Statistical Mechanics and its Applications*, Volume 507, 2018, Pages 443-445.
- Marco Frasca, Alfonso Farina, Moawia Alghalith, Quantized noncommutative Riemann manifolds and stochastic processes: The theoretical foundations of the square root of Brownian motion, *Physica A: Statistical Mechanics and its Applications*, Volume 577, 2021, 126037.

- Alghalith, M (2020). Pricing the American options: A closed-form, simple formula. *Physica A: Statistical Mechanics and its Applications*, [Volume 548](#), 15 June 2020, 123873.
Alghalith, M. (2020). Pricing options under simultaneous stochastic volatility and jumps: A simple closed-form formula without numerical/computational method. *Physica A: Statistical Mechanics and its Applications*, Volume 540, 2020, 123100.
- Alghalith, M. Forward dynamic utility functions: A new model and new results, *European Journal of Operational Research*, Volume 223, Issue 3, 2012, Pages 842-845.
Alghalith, M. (2016). A note on the theory of the firm under multiple uncertainties. *European Journal of Operational Research*, 251, 341-343.
- Alghalith, M. A New Stopping Time Model: A Solution to a Free-Boundary Problem. *J Optim Theory Appl* **152**, 265–270 (2012).
Alghalith, M. (2016). A note on a new approach to both price and volatility jumps: An application to the portfolio model. *The ANZIAM Journal (Cambridge)*, 58, 182-186.
Alghalith, M. (2016). Estimating the Stock/Portfolio Volatility and the Volatility of Volatility: A New Simple Method. *Econometric Reviews*, 35, 257-262.
- M Alghalith. A new stochastic factor model: general explicit solution. *Applied Mathematics Letters* 22 (12), 1852-1854