Name: Adhitya Ronnie Effendie
Position: Lecturer

Contact Information:

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Biography

Dr. Adhitya Ronnie Effendie is a lecturer and researcher at Actuarial Science Study program, Mathematics Department, Universitas Gadjah Mada (UGM) Yogyakarta. He was Chair of Statistics laboratory (2021-2022) prior to taking up a faculty position as Chair of Statistical Computation Laboratory at Mathematics Department FMIPA Universitas Gadjah Mada Yogyakarta (2022-present).

He was graduated from Mathematics Bachelor program, Institut Teknologi Bandung (ITB) in 1998. In 2002 he finished his Actuarial Science Master program from Rijks Universiteit Groningen (RuG) the Netherlands and in 2011 he completed his doctoral studies from UGM with his Ph. D thesis entitled "On Health Insurance Valuation Models with Dynamic Interest Rate using Multistate Risk Approach".

His field of interests include computational Statistics, Statistical learning including machine learning and artificial intelligence, clustering and regression tree, computational Actuarial science, claim reserving, Risk theory and human mortality and morbidity modeling.

Research interests

Current research interests include application machine learning on claim reserving, claim modeling and non-life insurance's tariff analysis. He also has some interests in health insurance, mortality and morbidity modeling and Long Term Care (LTC).

Students

PhD student

1. Hasih Pratiwi (2015) (Co-supervision and co promotor)

Topic: Earthquake Insurance Model in Indonesia using Spatio-Temporal Point Process Approach

2. Devni Primasari (2020) (Co-supervision and co promotor)

Topic: Earthquake insurance premium valuation using K-Means Bayesian Networks

3. Atina Ahdika (2021) Co-supervision and co promotor)

Topic: Agricultural insurance scheme based on farmer exchange rate using static and time-varying copula model with extended dynamic parameter

Master student

1. Liyana Safitri (2021) (Supervision and promotor)
Topic: Analysis of Heart Disease Risk in Indonesia using the Multiple State Model
2. Amalia Listiani (2019) (Supervision and promotor)
Topic: Determination of the JKN Credibility Premium (National Health Insurance) with the Buhlmann-Straub Multidimensional Model and Inflation Factors"
3. Khairul Alim (2019) (Supervision and promotor)
Topic: Pricing for Critical Illness Insurance with Cox-Ingersoll-Ross Interest Rate based on Prevalence Rate

Publications:

1. (2022) Multi-state Discrete-time Markov Chain SVIRS Model on the Spread of COVID-19, *Engineering Letters*
2. (2021) Household margin insurance of agricultural sector in Indonesia using a farmer exchange rate index, *Agricultural Finance Review*
3. (2021) Discretization methods for Bayesian networks in the case of the earthquake, *Bulletin of Electrical Engineering and Informatics*
4. (2021) Measuring dynamic dependency using time-varying copulas with extended parameters: Evidence from exchange rates data, *MethodsX*

See also this link for further information:
https://sinta.kemdikbud.go.id/authors/profile/6009211