UNIVERSITAS GADJAH MADA
Faculty of Mathematics and Natural Sciences
Mathematics Department
Sekip Utara Bulaksumur Yogyakarta 55281 Telp: +62 274 552243 Fax: +62 274 555131 Email: stat.fmipa@ugm.ac.id Website: http://s1stat.fmipa.ugm.ac.id/

Telp : +62 274 552243
Email : stat.fmipa@ugm.ac.id; kaprodi-s1-statistika.mipa@ugm.ac.id
sekprodi-s1-statistika.mipa@ugm.ac.id
Website : http://s1stat.fmipa.ugm.ac.id/

STAFF HANDBOOK

Name	**Abdurakhman**		
Post	Statistics		
Academic Career		Institution	Year
	Initial Academic Appointment	Universitas Gadjah Mada	1998
	Post Doctoral	-	-
	Doctoral Degree	Universitas Gadjah Mada	2007
	Master Degree	Universitas Gadjah Mada	2000
	Undergraduate Degree	Universitas Gadjah Mada	1996
Employment	Position	Employer	Period
	Tenaga Pengajar/ CPNS	Universitas Gadjah Mada	1998-2000
	Asisten Ahli	Universitas Gadjah Mada	2000-2002
	Assistant Professor	Universitas Gadjah Mada	2002-2008
	Associate Professor	Universitas Gadjah Mada	2008-Sekarang
Research and development projects over the last 5 years	1. Faculty Mathematics and Natural Aciences UGM Research Project "Model Persamaan Terstruktur Variabel Indikator Menggunakan LISREL" Period: 2019 2. Faculty Mathematics and Natural Aciences UGM Research Project "Model Variance Gamma dalam Penentuan Harga Opsi" Periode : 2020 3. Faculty Mathematics and Natural Aciences UGM Research Project "Optimasi Portofolio Resampled Efisien Frontier" Period: 2021 4. Faculty Mathematics and Natural Sciences UGM Research Project "Resampling Efisien Frontier pada Portofolio Multiobjektif" Period: 2022 5. Faculty Mathematics and Natural Aciences UGM Research Project		

<table>
<tr><td></td><td colspan="3">“Ekstrapolasi Richardson pada Model Trinomial untuk Penentuan Harga Opsi”
Period: 2023</td></tr>
<tr><td>Industry collaborations over the last 5 years</td><td colspan="3">Project title : Matching Fund 2022, Yield Curve in Indonesia Bonds

Partners: IBPA (Indonesian Bond Pricing Agencies) - PHEI</td></tr>
<tr><td rowspan="3">Patents and proprietary rights</td><td colspan="2">Title</td><td>Year</td></tr>
<tr><td colspan="2">-</td><td>-</td></tr>
<tr><td colspan="2"></td><td></td></tr>
<tr><td rowspan="2">Important publications over the last 5 years</td><td colspan="3">Selected recent publications :</td></tr>
<tr><td colspan="3">EVY SULISTIANINGSIH (1); Prof. Dr.rer.nat. Dedi Rosadi, S.Si., M.Sc.Eng.Math. (2) ; Dr. Abdurakhman, S.Si, M.Si (3)
Measuring Risk utilizing Credible Monte Carlo Value at Risk and Credible Monte Carlo Expected Tail Loss. IAENG International Journal of Applied Mathematics,2022

RETNO SUBEKTI (1); Dr. Abdurakhman, S.Si, M.Si (2); Prof. Dr.rer.nat. Dedi Rosadi, S.Si., M.Sc.Eng.Math. (3) : Toward the Black–Litterman with Shariah-compliant asset pricing model: a case study on the Indonesian stock market during the COVID-19 pandemic. International Journal of Islamic and Middle Eastern Finance and Management, 2022

A medoid-based deviation ratio index to determine the number of clusters in a dataset
Kariyam (1) ; Dr. Abdurakhman (2); Dr. Adhitya Ronnie Effendie, S.Si., M.Si., M.Sc. MerhodsX, 2023

Comparison Of Smote Random Forest And Smote K-Nearest Neighbors Classification Analysis On Imbalanced Data
JUS PRASETYA (1) ; Dr. Abdurakhman (2), Media Statistika, 2023

Asset allocation in Indonesian stocks Using Portfolio Robust
Abdurakhman, Mathematics and Statistics, 2022

Variance Reduction Technique in Variance Gamma Option Pricing, Abdurakhman, IJCS, 2023</td></tr>
<tr><td rowspan="2">Activities in specialist bodies over the last 5 years
(Membership without a specific role need not be mentioned)</td><td>Organization</td><td>Role</td><td>Period</td></tr>
<tr><td>-</td><td>-</td><td>-</td></tr>
</table>