



# UNIVERSITAS GADJAH MADA

Faculty of Mathematics and Natural Sciences

Mathematics Department

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## STAFF HANDBOOK

|   |  |                          |                         |               |
|---|--|--------------------------|-------------------------|---------------|
| Name  | <b>Abdurakhman</b>   |                          |                         |               |
| 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/<br>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 Sciences UGM Research Project<br>“Resampling Efisien Frontier pada Portofolio Multiobjektif”<br>Period: 2016<br>Amount of financing: IDR 15.000.000,- |                          |                         |               |
|   | 2. Faculty Mathematics and Natural Sciences UGM Research Project<br>“Optimasi Portofolio Resampled Efisien Frontier”<br>Period: 2015<br>Amount of financing: IDR 10.000.000,-            |                          |                         |               |
|   | 3. Faculty Mathematics and Natural Sciences UGM Research Project<br>“Ekstrapolasi Richardson pada Model Trinomial untuk Penentuan Harga Opsi”<br>Period: 2014                            |                          |                         |               |

|  |   |      |        |
|--|---|------|--------|
|  | Amount of financing: IDR 10.000.000,-   |      |        |
|  | 4. Faculty Mathematics and Natural Sciences UGM Research Project<br>“Model Persamaan Terstruktur Variabel Indikator Menggunakan LISREL”<br>Period: 2013<br>Amount of financing: IDR 10.000.000,-  |      |        |
| Industry collaborations over the last 5 years  | <b>Project title : -</b><br><br><b>Partners:-</b>   |      |        |
| Patents and proprietary rights   | Title   |      | Year   |
|  | -   |      | -      |
|  |   |      |        |
| Important publications over the last 5 years   | Selected recent publications form a total of approx.:   |      |        |
|  | Di asih I Maruddani, <b>Abdurakhman</b> , dkk, Valuation of One Period Bond Based on Default Time and Empirical Study in Indonesian Bond Data, Far East Journal of Mathematical Sciences (FJMS), India, Vol. 98, 2015, no.1, pp 57–73 <a href="http://pphmj.com/journals/fjms.html">http://pphmj.com/journals/fjms.html</a><br><br><a href="#">Budi Warsito, Subanar, <b>Abdurakhman</b>, Wavelet decomposition for time series : Determining input model by using mRMR criterion, Hacettepe Journal of Mathematics and Statistics, Vol 44, Issue 1, 2015</a> |      |        |
| Activities in specialist bodies over the last 5 years<br><i>(Membership without a specific role need not be mentioned)</i> | Organization  | Role | Period |
|  | -   | -    | -      |