



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/>

Undergraduate Program in Statistics

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	Prof. Dr.rer.nat. Dedi Rosadi, S.Si., M.Sc.		
Post	Statistical Computing, Time Series modeling, Statistical Finance		
Academic Career		Institution	Year
	Initial Academic Appointment	Universitas Gadjah Mada	1996
	Post Doctoral	University of Sydney, Australia	2011
	Doctoral Degree	Vienna University of Technology, Vienna, Austria	2004
	Master Degree	Technische Universiteit Twente, The Netherlands	1999
	Undergraduate Degree	Universitas Gadjah Mada	1996
Employment		Employer	Period
	Instructor /Asisten Ahli	Universitas Gadjah Mada	1996-2004
	Assistant Professor/Lector	Universitas Gadjah Mada	2004-2007
	Associate Professor / Lektor Kepala	Universitas Gadjah Mada	2007-2013
	Full Professor	Universitas Gadjah Mada	2013 - now
Research and development projects over the last 5 years	<ol style="list-style-type: none"> Rosadi, D., Abdurakhman, 2015-2016, Developing robust statistical methods for modeling financial data, Hibah KLN DIKTI, Amount of Project: Rp. 350.000.000,00) Rosadi, D., Kharisudin, 2012-2014, Financial Time Series Modeling using Stable Distribution Assumption Hibah KOMPETENSI DIKI, Amount of Project: Rp. 300.000.000,00) Rosadi, D., Abdurakhman, 2013, Pengembangan Valuasi Harga Pasar Wajar Obligasi Korporasi dalam Mendukung Tata Kelola Clean-Governance, Hibah PUPT DIKTI-UGM, Amount of Project: Rp. 200.000.000,00) 		
Industry collaborations over the last 5 years	<ol style="list-style-type: none"> Project title : Auction Methodology of Indonesia Government Bond and Developing STRIPS of Government Bond (2011) Partners: Directorate of Government Debt Management (DGDM), Ministry 		

	of Finance of Indonesia		
	2. Project title ; Pengembangan Valuasi Harga Pasar Wajar Obligasi Korporasi dalam Mendukung Tata Kelola Clean-Governance (2013) Partners: PT IBPA		
Patents and proprietary rights	Title		Year
Important publications over the last 5 years	Selected recent publications form a total of approx.:		
	1. Rosadi, D., Filzmoser, P., 2016, Robust Second-order Least-Squares Estimation for Regression Models with Autoregressive Errors, diterima dan dipublikasikan pada jurnal internasional Statistical Papers (lihat http://link.springer.com/article/10.1007/s00180-013-0470-1).		
	2. Rosadi, D., Peiris, S., 2014, Second-order least-squares estimation for regression with autocorrelated error, Computational Statistics, 29, 931-943, published by Springer. Impact Factor: 0.35		
3. Rosadi, D., 2014, Generalized Covariation Function for Random Variables with Finite FirstMoments, Quality Technology and Quantitative Management, Volume 11, Number 2 , p.175-184 (ISSN 1684-3703). Impact Factor: 0.34			
4. Rosadi, D. and Deistler, 2011, Estimating the Codifference Function of Linear Time Series Models with Infinite Variance, Metrika. Volume 73, Issue 3 , p. 395-429. ISSN: ISSN: 0026-1335 (print version). ISSN: 1435-926X (electronic version). Impact Factor: 0.32 (2008). Published by Springer			
	Dst.		
Activities in specialist bodies over the last 5 years <i>(Membership without a specific role need not be mentioned)</i>	Organization	Role	Period
	Forstat (Forum Pengelola Prodi Statistika, Indonesia)	Head of Academic Development	2010-2012, 2012-2014, 2014-now
	Ikatan Statistika Indonesia (ISI)	Publication division	2014-now