



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	Herni Utami		
Post	Statistics		
Academic Career		Institution	Year
	Initial Academic Appointment	Universitas Gadjah Mada	2002
	Post Doctoral	-	-
	Doctoral Degree	Universitas Gadjah Mada	2014
	Master Degree	Universitas Gadjah Mada	2001
	Undergraduate Degree	Universitas Gadjah Mada	1997
Employment		Employer	Period
	Tenaga Pengajar/ CPNS	Universitas Gadjah Mada	2002-2004
	Asisten Ahli	Universitas Gadjah Mada	2004-2008
	Lektor	Universitas Gadjah Mada	2008-sekarang
Research and development projects over the last 5 years	<ol style="list-style-type: none"> 1. Directorate Higher Education Research Project (Competence Based Research Project / Penelitian Hibah Kompetensi Dikti) “Pengembangan Model Prediksi Cuaca dalam Rangka Mengantisipasi Cuaca Ekstrem dan Perubahan Iklim di Indonesia” Period: 2015-2016 Partner: Dr. Fajar Adi Kusumo (Principal Investigator) Amount of Financing: IDR 180.000.000,- 2. Directorate Higher Education Research Project (Competence Based Research Project / Penelitian Hibah Kompetensi Dikti) “Proses Stokastik Dalam Asuransi Kerugian dan Bencana” Period: 2015 Partner: Dr. Adhitya Ronnie Effendie (Principal Investigator) Amount of financing: IDR128.500.000,- 3. Faculty Mathematics and Natural Sciences UGM Research Project 		

	<p>“Estimasi Second-Order Least Square dan inferensinya pada Model GARCH” Period: 2016 Amount of financing: IDR 15.000.000,-</p> <p>4. Faculty Mathematics and Natural Sciences UGM Research Project “KOMBINASI KALMAN FILTER DAN TRANSFORMASI WAVELET UNTUK PERAMALAN HARGA MINYAK MENTAH DUNIA” Period: 2015 Amount of financing: IDR 10.000.000,-</p> <p>5. Faculty Mathematics and Natural Sciences UGM Research Project “ESTIMASI LEAST SQUARE UNTUK PARAMETER AUTOKORELASI DAN SIFAT-SIFATNYA SERTA APLIKASI PADA PROSES ARMA” Period: 2014 Amount of financing: IDR 10.000.000,-</p> <p>6. Faculty Mathematics and Natural Sciences UGM Research Project “PERBANDINGAN ESTIMASI SECOND-ORDER LEAST SQUARE DENGAN LEAST SQUARE PADA MODEL AUTOREGRESSIVE CONDITIONAL HETEROSKEDASTICITY” Period: 2013 Amount of financing: IDR 10.000.000,-</p> <p>7. Faculty Mathematics and Natural Sciences UGM Research Project “INFERENSI STATISTIK PADA ANALISIS RUNTUN WAKTU HETEROSKEDASTIK BERDASARKAN ESTIMASI SECOND-ORDER LEAST SQUARE” Period: 2012 Amount of financing: IDR 5.000.000,-</p>							
Industry collaborations over the last 5 years	<p>Project title : -</p> <p>Partners:-</p>							
Patents and proprietary rights	<table border="1"> <thead> <tr> <th data-bbox="522 1404 1122 1444">Title</th> <th data-bbox="1122 1404 1421 1444">Year</th> </tr> </thead> <tbody> <tr> <td data-bbox="522 1444 1122 1476">-</td> <td data-bbox="1122 1444 1421 1476">-</td> </tr> <tr> <td data-bbox="522 1476 1122 1509"></td> <td data-bbox="1122 1476 1421 1509"></td> </tr> </tbody> </table>	Title	Year	-	-			
Title	Year							
-	-							
Important publications over the last 5 years	<p>Selected recent publications form a total of approx.: Isikan jumlah publikasi (Publikasi dipilih beberapa yang terpenting)</p> <p>Gunardi, Herni Utami, dkk, Climate Change Detection using Bayesian Change Point Method for Improving the Traditional Cropping Calendar in DIY Province Indonesia, Hikari Ltd, India, Vol. 3, 2016, no. 1, p11 – 20 http://www.m-hikari.com/ijco/ijco2016/ijco1-2016/51028.html</p> <p>Fajar, A.K., Herni Utami, dkk, Application of the empirical orthogonal function to study the rainfall pattern in Daerah Istimewa Yogyakarta province, AIP Conf. Proc. 1707, 050001 (2016); http://dx.doi.org/10.1063/1.4940833</p>							

	<p>Herni Utami, Subanar, Second Order Least Square Estimation On ARCH (1) Model With Box-Cox Transformed Dependent Variable, J. Indones. Math. Soc., Vol. 19, No. 1 (2013)</p> <p>Herni Utami, dkk, Test of ARCH Effect Based On The Second-Order Least Square Estimation, Proceeding AMC 2013, Busan, Korea.</p> <p>Herni Utami, dkk, The Effects of Box-Cox Transformation on The Second-Order Least Square Estimation of ARCH Parameters, Proceeding of International Conference on Engineering and Applied Science (ICEAS) 2012, Beijing-China</p>		
<p>Activities in specialist bodies over the last 5 years <i>(Membership without a specific role need not be mentioned)</i></p>	<p>Organization</p>	<p>Role</p>	<p>Period</p>
	<p>-</p>	<p>-</p>	<p>-</p>