

Press Release
University of
Gadjah Mada
Indonesia


World Class Professor (WCP) program - A success in 2020

Professor Dedi Rosadi (Faculty of Mathematics and Sciences, Gadjah Mada University, Indonesia) and Professor Shelton Peiris from the School of Mathematics and Statistics (University of Sydney, Australia) were successful in World Class Professor Program (WCP) 2020 funded by the Ministry of Education and Culture, Indonesian Government.

This funding supports to exchange Professor Dedi Rosadi and Professor Peiris between these two institutions and aimed to strengthen cooperation and collaborative research between Indonesia and International Higher Education Institutions.

However, due to Covid-19 travel restrictions, the program WCP 2020 are running online, where Professor Peiris undertook several online discussions with Professor Rosadi and his colleagues to develop a research program based on Time Series Forecasting. As a result, two joint papers are in progress and plan to submit one paper for publication in late 2020.

This WCP scheme helps both these researchers and graduate students to increase their research outputs and to arrange an international online workshop on 5 November 2020. Over 200 participants have participated to this workshop from Indonesia, Australia, Malaysia, and Sri Lanka consisting of Academics, Graduate students, and Practitioners in Statistical Science.




WORLD CLASS PROFESSOR 2020 WORKSHOP SERIES

STATISTICAL MODELING


• GADJAH MADA UNIVERSITY AND THE UNIVERSITY OF SYDNEY •

OPENING




Prof. Dr. Triyono, SU.
Dean Faculty of Mathematics and Natural Sciences, Gadjah Mada University
(under confirmation)

KEYNOTE SPEAKERS




Prof. Shelton Peiris, Ph.D.
The University of Sydney
"A Review of Long Memory Time Series Analysis and Applications"




Prof. Dr. rer.nat. Dedi Rosadi, M.Sc.
Gadjah Mada University
"Automatic Time Series Analysis: A Hybrid Approach and Its Application"


Ph.D. STUDENTS PRESENTATION




Humin Yuan
The University of Sydney
"Cyclic Long Memory: Applications to Financial Markets with Reference to COVID-19"




Xing Yee Leong
The University of Sydney
"Analysis of Time Series and Machine Learning Techniques Performance on Elective Surgery Wait List Data"




Hermansah
Gadjah Mada University and University of Riau Island
"Forecasting of Stock Price in Indonesia using Automatic NARX Neural Network"



Gungum Darmawan
Gadjah Mada University and Padjadjaran University
"Automatic SSA by Long Memory Approach"




La Gubu
Gadjah Mada University and Halmu Deo University
"Time Series Clustering for Robust Mean-Variance Portfolio Selection"



Atina Ahdika
Gadjah Mada University and Islamic University of Indonesia
"Measuring dynamic dependency using time-varying copulas with extended parameters: evidence from the exchange rates data"

MODERATOR




Meri Andani Rosmalawati
Practitioner

THURSDAY
NOVEMBER 5, 2020
12.30 - 16.30 AEDT
8.30 - 12.30 WIB

Registration link
<https://bit.ly/2T90Dt1>

Online Class via






Figure 1. Poster of the first workshop under WCP 2020 Scheme

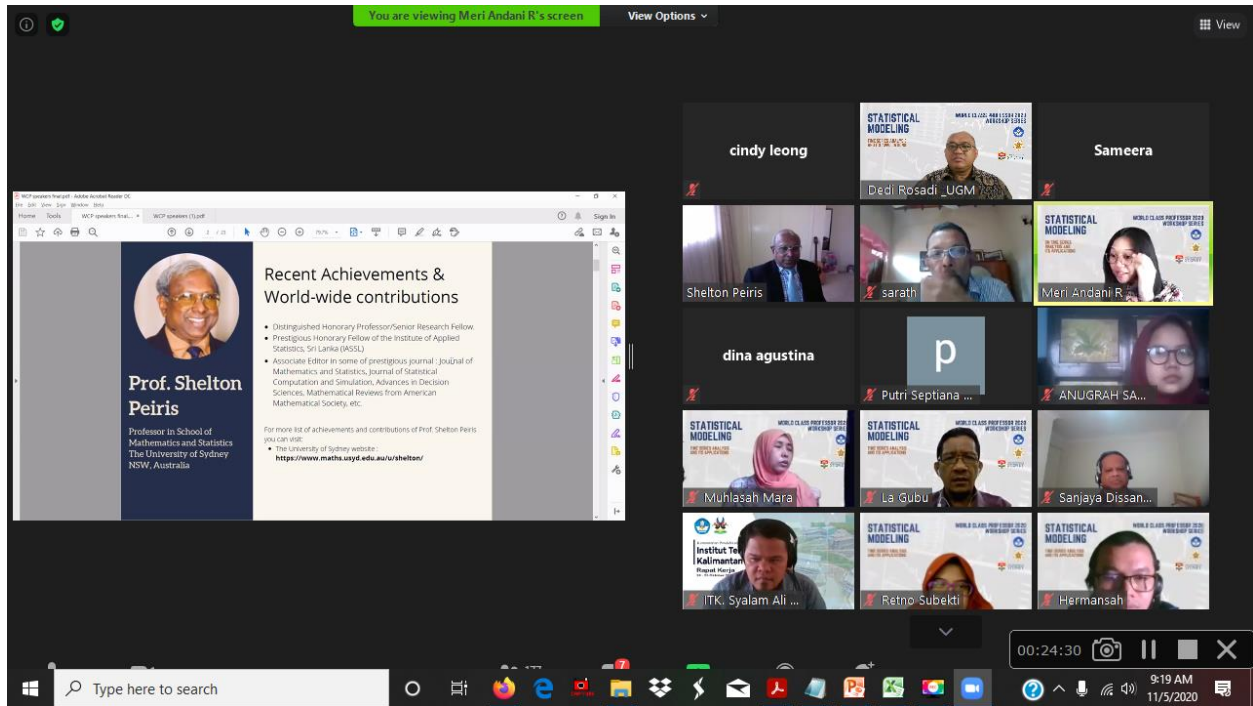


Figure 2. Screen Capture showing the first online workshop under WCP 2020 Scheme