LEMBAR
HASIL PENILAIAN SEJAWAT SEBIDANG ATAU *PEER REVIEW*
KARYA ILMIAH : JURNAL INTERNASIONAL

Judul Jurnal Ilmiah (Artikel)	:	Constructing Volatility Model of Portfolio Return by Using GARCH			
Nama/ Jumlah Penulis	:	**Tarno**, Hasbi Yasin, Budi Warsito			
Status Pengusul	:	Penulis ke-1, corresponding author			
Identitas Jurnal Ilmiah	:	a.	Nama Jurnal	:	Global Journal of Pure and Applied Mathematics
		b.	Nomor ISSN	:	0973-1768; 0973-9750
		c.	Vol, No., Bln Thn	:	Volume 12, Number 2 (2016), pp. 1201-1210
		d.	Penerbit	:	Research India Publications
		e.	DOI artikel (jika ada)	:	
		f.	Alamat web penerbit	:	https://www.ripublication.com/gjpam16/gjpamv12n2_03.pdf
		g.	Terindex	:	Scopus, Q4, SJR = 0,164

Kategori Publikasi Jurnal Ilmiah (beri ✓pada kategori yang tepat)	:	√	Jurnal Ilmiah Internasional Bereputasi
			Jurnal Ilmiah Internasional Terindek Basis Data
			Jurnal Ilmiah Internasional Terindek Basis di luar kategori 2

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c. Kecukupan dan kemutahiran data/informasi dan metodologi (30%)	8,0	8,0	8,0
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Total = (100%)	**27,5**	**27,5**	**27,5**
Nilai Pengusul = 60% × 27,5 = 16,5			

Semarang,
Reviewer 1

Prof. Dr. Widowati, S.Si., M.Si
NIP. 196902141994032002
Unit Kerja: FSM UNDIP
Bidang Ilmu: Matematika

Reviewer 2

Nama : Prof. Dr. Sunarsih, M.Si
NIP. 195809011986032002
Unit Kerja : FSM Undip
Bidang Ilmu: Matematika

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c. Kecukupan dan kemutahiran data/informasi dan metodologi (30%)	12			8,0
d. Kelengkapan unsur dan kualitas terbitan/jurnal (30%)	12			8,0
Total = (100%)	**40**			**27,5**
Nilai Pengusul = 60% × 27,5 = 16,5				

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2. **<u>Ruang lingkup dan kedalaman pembahasan:</u>**
   Pembahassan masih umum / kurang dalam
3. **<u>Kecukupan dan kemutakhiran data/informasi dan metodologi:</u>**
   Posisi penelitian pada Introduction untuk sitasi belum tersirat
4. **<u>Kelengkapan unsur dan kualitas terbitan:</u>**
   Tidak ada plagiasi, namun kualitas penyajian kurang bagus.

Semarang, April 2023
Reviewer 1

Prof. Dr. Widowati, S.Si., M.Si
NIP. 196902141994032002
Unit Kerja: FSM UNDIP
Bidang Ilmu: Matematika

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Komponen Yang Dinilai	Nilai Maksimal Jurnal Ilmiah: Internasional Bereputasi (40)	Internasional Terindek Basis Data	Internasional Terindek di luar kategori 2	Nilai Akhir Yang Diperoleh
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b. Ruang lingkup dan kedalaman pembahasan (30%)	12			8,0
c. Kecukupan dan kemutahiran data/informasi dan metodologi (30%)	12			8,0
d. Kelengkapan unsur dan kualitas terbitan/jurnal (30%)	12			8,5
Total = (100%)	**40**			**27,5**
Nilai Pengusul = 60% × 27,5 = 16,5				

Catatan Penilaian artikel oleh Reviewer :

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7. Kecukupan dan kemutakhiran data/informasi dan metodologi:
Didukung dengan informasi yang dirujuk dari sumber yang cukup dan mutakhir

8. Kelengkapan unsur dan kualitas terbitan:
Tidak ada plagiasi, dan kualitas penyajian terutama gambar kurang baik

Semarang, April 2023
Reviewer 2

Nama : Prof. Dr. Sunarsih, M.Si
NIP. : 195809011986032002
Unit Kerja : FSM Undip
Bidang Ilmu: Matematika

Scopus Preview

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Contents

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On Regularity of Solution to Diffusion Approximation of GI/G/1 Queueing System

Hirotada Honda
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Tokyo 180-8585, Japan.

Abstract.

Regularity of non-stationary and stationary solutions to the diffusion approximation of the GI/G/1 queueing system under the elementary return boundary condition are discussed in this paper. Some boundedness of the solutions are also verified by using maximum principle.

Introduction

We discuss explicit non-stationary and stationary solutions to an initial boundary value problem of a linear partial differential equation of parabolic type, used in the elementary return boundary formulation of diffusion approximation to the GI/G/1 queueing system. It has been one of open problems in the literature [18].

Diffusion approximation is one of the most useful methods for tracing the temporal behavior of queueing systems. It describes the probability distribution function of the customer number in the system or virtual waiting time of a customer at each time, which is formulated by an initial boundary value problem of a linear partial differential equation of parabolic type. It is especially efficient for the GI/G/1 queueing system, where the inter-arrival times are independent and identically distributed random variables, customers are served in order of arrival, the service times of customers are independent and identically distributed random variables, and the inter-arrival and service times form independent sequences. The justification of this approach was provided by Kleinrock [12].

Even though the queue length is assumed to be infinite, the customer number in the system and virtual waiting time take non-negative values. Therefore, we have to consider the problem on the interval $\boldsymbol{R}_+ \equiv (0, \infty)$. As a result, some boundary conditions at $x = 0$ and $x \to \infty$ are necessary. In general, there exist two formulations of the diffusion approximation of the GI/G/1 system according to the form of boundary conditions: *the reflecting barrier* and *elementary return* formulations. The former formulation models the sample path of the object to be reflected instantaneously

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Primes in Geometric-Arithmetic Progression

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Abstract

A geometric-arithmetic progression of primes is a set of k primes (denoted by GAP-k) of the form $p_1 r^j + jd$ for fixed p_1, r and d and consecutive j, *i.e*, $\{p_1,\ p_1 r + d,\ p_1 r^2 + 2d,\ p_1 r^3 + 3d,\ \ldots\}$. We study the conditions under which, for $k \geq 2$, a GAP-k is a set of k primes in geometric-arithmetic progression. Computational data (along with the MATHEMATICA codes) containing progressions up to GAP-13 is presented. Integer sequences for the sets of differences d corresponding to the GAPs of orders up to 12 are also presented.

AMS subject classification: 11B39, 33C05, 11N13.
Keywords: Primes, primes in arithmetic progression, primes in geometric-arithmetic progression, integer sequences.

1. Introduction

Primes in arithmetic progression (denoted by AP-k, $k \geq 3$) refers to k prime numbers that are consecutive terms of an arithmetic progression. For example, 5, 11, 17, 23, 29 is an AP-5, a five-term arithmetic progression of primes with the common difference 6. In this example of five primes in arithmetic progression, the primes are not *consecutive* primes. CPAP-k denotes k consecutive primes in arithmetic progression. An example of CPAP-3 is 47, 53, 59 with the common difference 6. Primes in arithmetic progression have been extensively studied both analytically (see the comprehensive account in [3]) and numerically (see, [6, 7]). The largest known sequences contain up to 26 terms, *i.e*, AP-26 and 10 consecutive primes *i.e*, CPAP-10 (see [1, 8] for the AP-k records and [1, 9] for the CPAP-k records).

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Prediction of generalized order statistics from two independent sequences

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Abstract

The paper deals with various exact distribution-free prediction intervals for the future generalized order statistics (GOS) from a X-sequence of independent and identically (iid) continuous random variables, based on observed GOS from another independent Y -sequence of iid variables from the same distribution. The coverage probabilities of these intervals are exact expressions and are also free of the parent distribution F. Finally, a real life data set is used to illustrate the proposed procedures.

AMS subject classification: 11B39, 33C05, 11N13.
Keywords: Prediction intervals, Generalized order statistic, Order statistics, Records, Sequential order statistics, Coverage probability.

1. Introduction

Let $X_{1,n,m,k}$, $X_{2,n,m,k}$, ..., $X_{n,n,m,k}$ be n GOS from an absolutely continuous cumulative distribution function (cdf) $F(x)$ and probability density function (pdf) $f(x)$. The idea of GOS has been introduced, see Kamps [8], as a unified approach to a variety of models of ordered random variables (r.v.'s) with different interpretations, such as ordinary order statistics, sequential order statistics, progressive type II censoring, record values, kth record values, Pfeifer's records. Review articles on GOS are found in Al-Hussaini [6], Cramer [7], Kamps and Cramer [9] and among others.

Prediction of future events on the basis of the past knowledge are of natural interest in this context. There are different types of predictions of future observation such as one-sample prediction, two-sample prediction and multi-sample prediction. We focus our attention here on the two-sample prediction. In this type, we use the first