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

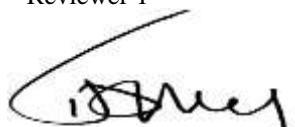
Judul Jurnal Ilmiah (Artikel) : ARMA-GARCH MODEL FOR VALUE-AT-RISK (VaR) PREDICTION ON STOCKS OF PT. ASTRA AGRO LESTARI.Tbk
 Nama/ Jumlah Penulis : Tarno, Di Asih I Maruddani, Rita Rahmawati, Abdul Hoyyi, Trimono, Munawar
 Status Pengusul : penulis ke-1
 Identitas Jurnal Ilmiah : a. Nama Jurnal : Journal of Mathematics and Computational Science
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 d. Penerbit : SCIK Publishing Corporation
 e. DOI artikel (jika ada) :
 f. Alamat web penerbit : <http://scik.org/index.php/jmcs/article/view/5453>
 g. Terindex : Scopus, Q4, SJR = 0,12

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


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c. Kecukupan dan kemutakhiran data/informasi dan metodologi (30%)	5,5	6,0	5,75
d. Kelengkapan unsur dan kualitas terbitan/jurnal (30%)	5,2	5,7	5,45
Total = (100%)	18,5	19,5	19,0
Nilai Pengusul = 60% × 19,0 = 11,4			

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 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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b. Ruang lingkup dan kedalaman pembahasan (30%)		6		5,8
c. Kecukupan dan kemutakhiran data/informasi dan metodologi (30%)		6		5,5
d. Kelengkapan unsur dan kualitas terbitan/jurnal (30%)		6		5,2
Total = (100%)		20		18,5
Nilai Pengusul = 60% × 18,5 = 11,1				

Catatan Penilaian artikel oleh Reviewer :

1. Kesesuaian dan kelengkapan unsur isi jurnal:

Unsur isi paper cukup baik dengan sistematika penulisan jurnal internasional bidang statistika. Setiap bab memuat isi yang sesuai dengan masing-masing tujuan

2. Ruang lingkup dan kedalaman pembahasan:

Ruang lingkup pembahasan cukup baik, dengan materi artikel berhubungan dengan terapan teori statistika. Kadalaman pembahasan secara scientific masih kurang

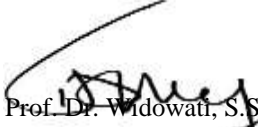
3. Kecukupan dan kemutakhiran data/informasi dan metodologi:

Kecukupan baik, namun isi materi dan hasil penelitian belum menunjukkan adanya kemutakhiran dalam teori atau metodologi

4. Kelengkapan unsur dan kualitas terbitan:

Artikel dipublikasikan pada jurnal internasional terideks scopus, nilai SJR 2020 = 0,12, Quartil ranking Q4, Kualitas terbitan cukup baik. Indeks kemiripan = 23%

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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a. Kelengkapan unsur isi jurnal (10%)		2		2
b. Ruang lingkup dan kedalaman pembahasan (30%)		6		5,8
c. Kecukupan dan kemutakhiran data/informasi dan metodologi (30%)		6		6,0
d. Kelengkapan unsur dan kualitas terbitan/jurnal (30%)		6		5,7
Total = (100%)		20		19,5
Nilai Pengusul = 60% × 19,5 = 11,7				

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3. Kecukupan dan kemutakhiran data/informasi dan metodologi:

Data yang tersedia di web (real time), metode tidak menyertakan uji model pada outsample

4. Kelengkapan unsur dan kualitas terbitan:

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Semarang, April 2023
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Nama : Prof. Dr. Sunarsih, M.Si
 NIP : 195809011986032002
 Unit Kerja : FSM Undip
 Bidang Ilmu: Matematika

LEMBAR PERNYATAAN BEBAS PELANGGARAN ILMIAH

Yang bertanda tangan di bawah ini

Nama : Dr. Tarno. M.Si
NIP : 196307061991021001
NIDN : 0006076305
Pangkat (golongan ruang) : Pembina / IVa
Jabatan Akademik : Lektor Kepala
Program Studi : Statistika
Fakultas/Sekolah : Fakultas Sains dan Matematika

menyatakan bahwa karya ilmiah dengan judul:

“ARMA-GARCH Model for Value at-Risk (VAR) Prediction on Stocks of PT. Astra Agro Lestari.Tbk”

yang dipublikasikan pada:

Journal Mathematics and Computational Science (JMCS)

di mana saya sebagai penulis pertama, bebas dari atau tidak mengandung pelanggaran kode etik ilmiah.

Demikian surat pernyataan ini kami buat untuk dipergunakan sebagaimana mestinya.

Semarang, 1 April 2023

Yang Menyatakan



Dr. Tarno, M.Si
NIP. 196307061991021001



Source details

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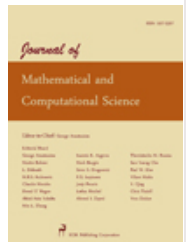
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Journal of mathematical and computational science (JMCS) is a peer-reviewed open access international journal, which is aimed to provide a publication forum for important research in different areas covering all aspects of mathematical and computational science, such as numerical analysis, optimization, linear and nonlinear programming, theory of computation, control theory, theory of algorithms, computational logic, applied combinatorics, coding theory, cryptographics, fuzzy theory, differential equations, algebra and number theory. This journal will accept high quality articles containing original research results and survey articles of exceptional merit.



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The article is not currently being considered for publication by any other journal and will not be submitted for such review while under review by this journal.

All authors have read the manuscript and agree to publish it.

The authors declare that there is no conflict of interests.

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THE (NORMALIZED) LAPLACIAN SPECTRUM AND RELATED INDEXES OF GENERALIZED QUADRILATERAL GRAPHS

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Abstract. In this paper, we introduce the generalized quadrilateral graph $Q^{(n)}(G)$, which can be got by replacing each edge of the given graph G with a complete bipartite graph $K_{n,n}$. We characterize all the spectrum of the graph $Q^{(n)}(G)$ in terms of the given graph. Then we derive the formula for the multiplicative degree-Kirchhoff index, the Kemeny's constant and the number of spanning trees of $Q^{(n)}(G)$. Finally, we can obtain more about the iterative graph $Q_r^{(n)}(G)$.

Keywords: normalized Laplacian; multiplicative degree-Kirchhoff index; Kemeny's constant; spanning tree.

2010 AMS Subject Classification: 05C50.

1. INTRODUCTION

1.1. Notions and definitions. Throughout all the paper, we consider a simple and connected graph $G = (V(G), E(G))$ with N_0 vertices and denote the vertex set of G by $V(G) = \{1, 2, \dots, N_0\}$. For any two adjacent vertices s and t , we denote it by $s \sim t$. Denote the degree of a vertex s by d_s in G .

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THE NUCLEAR EFFECT ANALYSIS IN RELATIVISTIC HEAVY ION COLLISIONS AT BNL ENERGIES

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Abstract In this article, an attempt has been made to understand the behavior of the secondary charged particles multiplicity distributions produced during the heavy ion collisions at ultra-relativistic energies by using the Hurst exponent of the two dimensional (2D) factorial moments, F_q . For this purpose the experimental data have been analyzed by using the “Hurst exponent” in the original intermittency formula by considering different values of Hurst exponent ($H = 1.0, 1.5, 2.0, 2.5$). The investigations reveal the power law behavior, exhibited in self-affine or nuclear effect analysis, better than that in self-similar analysis. Finally, the described works were found very much significant and also it was within good agreement with some other works.

Keywords: multiplicity distribution; cumulant factorial moments; QGP; simulations, high energy density.

2010 AMS Subject Classification: 82D10.

1. INTRODUCTION

The primary objective of particle physics is to discover the fundamental forces and symmetries, and the elementary particles in Nature. A hierarchy of constituents of matter has been observed: macroscopic matter consists of molecules and atoms, the atoms consist of nucleons which in turn are formed of quarks, anti-quarks and gluons (partons). These results have been obtained by

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SOLUTION OF TYPHOID FEVER MODEL BY ADOMIAN DECOMPOSITION

METHOD

AJIMOT FOLASADE ADEBISI^{1,*}, OHIGWEREN AIRENONI UWAHEREN², OLUSOLA EZEKIEL ABOLARIN³, MUSILIU TAYO RAJI⁴, JOSEPH A. ADEDEJI¹, OLUMUYIWA JAMES PETER²

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Abstract. In this paper, we presents a deterministic mathematical model on the dynamics of typhoid fever disease. The Adomian Decomposition Method (ADM) is used to solve the model equations. In solving the model, the validity of the ADM is established by the classical fourth-order Runge-Kutta method implemented in Maple 18. In other to confirm the accuracy of the method, a comparison was carried out between the ADM solution and Runge-Kutta(RK4). The findings obtained confirm the precision and accuracy of the ADM to cope with the study of morden epidemics.

Keywords: typhoid fever; Adomian Decomposition Method; Runge-Kutta Method.

2010 AMS Subject Classification: 93A30.

1. INTRODUCTION

Typhoid fever is a systemic infection, triggered by the ingestion of infected food or water, caused by the bacterium *Salmonella Typhi*. Prolonged fever, fatigue, nausea, loss of appetite, and diarrhea or even diarrhoea describe acute illness. Symptoms are often non-specific and other febrile

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DYNAMICS OF A NUTRIENT-PLANKTON MODEL WITH DELAY AND TOXICITY

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Abstract. In this paper, a dynamical system exploring the nutrient-plankton interaction has been studied to determine the impact of toxin liberation delay. It is well known that the toxins liberated by phytoplankton species are harmful to the growth and the life cycle of zooplankton species. Moreover, the process of toxin liberation is not immediate, but it follows some time delay. We have observed many significant features of the given model system like boundedness, positivity, Hopf-bifurcation and its direction, etc. From the analysis of this model, it is observed that the toxin liberation delay can include complexity in the system as time delay passes through its critical value. All analytical results are verified through numerical simulations, and some significant findings are interpreted from the ecological point of view.

Keywords: plankton; toxin liberation delay; Hopf-bifurcation; normal form theory; centre manifold theorem.

2010 AMS Subject Classification: 34C11, 34C23, 34D20, 92B05, 92D40.

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