



### Personal Info

Name	: Nurjannah, S.Si., M.Phil., Ph.D
Functional position	: Assistant Professor
Structural position	: Secretary of the Department of Statistics
NIP/NIK	: 19800921 2005 01 2001
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E-mail	: nj_anna@ub.ac.id
Course taught	: 1. Introduction to Probability Theory 2. Exploratory Data Analysis 3. Regression Analysis 4. Multivariate Analysis 5. Linear Model 6. Microeconomics 7. Econometrics 8. Method of Statistics 9. Stochastic Process 10. Simulation Method 11. Statistical Quality Control

### Education Background

Program	S1	S2	S3
University	Universitas Brawijaya Malang	Monash University Australia	Monash University Australia
Department	Statistics	Econometrics	Econometrics
Year of entry- graduation	1998-2003	2007-2009	2010-2016
Title of final project/thesis/ dissertation	The Application of Generalized Least Square in Seemingly Unrelated Regression	Conditional Asset Pricing Models in the Conventional and Downside Frameworks	Empirical Studies of Asset Pricing Models: An Emerging Market Perspective for Indonesia
Supervisor/ Promotor	Dr. Solimun, Ir., MS. Ir. Heni Kusdarwati, MS.	Prof. Robert Brooks Dr. Don UA Galagedera	Prof. Robert Brooks Dr. Don UA Galagedera



### Research Project

1. Two Step Cluster Analysis for Tourist Segmentation Coastal Object for Green Marketing Strategy (2019)
2. Panel Quantile Regression Analysis for Human Development Index Modeling (2018)
3. Application of Smoothing Spline Method and Functional Principal Component Analysis in Financial Management (2018)
4. Estimating Time-varying Risks using Functional Regression (2018)
5. Exploration of Indonesian Banking Performance Using Functional Cluster Analysis with Semiparametric Approaches (2018)
6. Estimating the Time-Varying Effect Model by Using the B-Spline Method (2017)
7. Estimation of quantile regression in dynamic models using the Kalman Filter approach for modeling extreme rainfall in Indonesia (2017)
8. Teaching and learning statistics: a collaborative approach (2017)
9. The role of learning spaces in encouraging collaborative learning and teaching (2016)
10. Peer Collaboration through Personal Response Systems in Large Quantitative Units (2016)
11. GARCH (Generalized Autoregressive Conditional Heteroskedasticity) and EGARCH (Exponential GARCH) Modeling (2010)
12. Analysis of the Conditional Relationship between Risk Level and Stock Return on the Conventional Model and the Downside Model (2009)

### Community Development Program

1. Optimizing the use of MS Excel and MS Word in the Empowerment Efforts of Sumberputih Village Officials, Wajak District, Malang Regency (2019)
2. Refreshing Data Analysis Using Microsoft Excel for Teachers of Miftahul Huda Foundation (Islamic Elementary School & Junior High School) Wajak Malang Regency (2018)
3. Introduction to Statistical Analysis for Administrative Arrangement and Improvement of Monographs of Slumbung Village Towards an Orderly Independent Village (2017)
4. Application of Time Series Data Model, Statistics Promotion and Research Collaboration Scoping (2017)



### Journal Publication

1. Application of descriptive statistical analysis for administrative structuring and refinement of the Slumbung village monograph towards an orderly independent village. *Journal of Innovation and Applied Technology* Vol. 5 No. 1. (2019)
2. Two Step Cluster Analysis for Tourist Segmentation Coastal Object for Green Marketing Strategy. *IOP Conference Series: Earth and Environmental Science* Vol. 239 No. 1. (2019)
3. The influence of organizational culture and job design on job commitment and human resource performance. *Journal of Organizational Change Management* Vol.31 No.3. (2018)
4. The mediating effect of work motivation on the influence of job design and organizational culture against HR performance. *Journal of Management Development* Vol.37 No.6. (2018)
5. The Estimation of Time-Varying Risks in Asset Pricing Modelling Using B-Spline Method. *Journal of Physics: Conference Series* Vol.943 No.1. (2017)
6. Peer Collaboration through Personal Response Systems in Large Quantitative Units. *Proceeding: 14<sup>th</sup> International Conference of the Mathematics Education for the Future Project (Hungary)*. (2017)
7. Comparison of Spline Estimator at Various Levels of Autocorrelation in Smoothing Spline Nonparametric Regression for Longitudinal Data. *Communications in Statistics-Theory and Methods* Vol. 14 No. 6. (2017)
8. Conditional relation between systematic risk and returns in the conventional and downside frameworks: Evidence from the Indonesian market. *Journal of Emerging Market Finance* Vol.11 No.3. (2012)

### Scientific Paper Presentation in Conference / Scientific Seminar

1. The 9th Annual Basic Science International Conference 2019 (BaSIC 2019). Smoothing Spline and Functional Principal Component Analysis on Firm Performance Modelling. Malang, 2019.
2. The 1st International Conference on Mathematics and Islam (ICMIs 2018). Quantile Panel Regression Analysis for Modelling Human Development Index. Lombok, 2018.
3. The 8th Annual Basic Science International Conference 2018 (BaSIC 2018). Estimating Time-varying Risks using Functional Regression. Malang, 2018.



4. The First Ahmad Dahlan International Conference on Mathematics. The Estimation Of Time-Varying Risks In Asset Pricing Modelling Using B-Spline Method. Yogyakarta, 2017.
5. Seminar Nasional Matematika dan Terapan (Simantap 2017). Estimation of Quantile Regression in Dynamic Models Using the Kalman Filter Approach for Modelling Extreme Rainfall in Indonesia. Lhokseumawe, Aceh, 2017.
6. 25th Australasian Finance and Banking Conference. Performance of time-varying risk in cross-sectional tests of asset pricing models: Evidence from quantile regression. Sydney, Australia, 2012.
7. 21th Australasian Finance and Banking Conference. Risk-Return Relationship Conditional on Market Condition and Market Volatility. Sydney, Australia, 2008.

#### Textbook Publication

1. Metode Statistika Multivariat Pemodelan Persamaan Struktural (SEM) Pendekatan Warppls (2017, UB Press)
2. Metode statistika multivariat generalized structured component analysis (GSCA): Pemodelan persamaan struktural (SEM) (2019, UB Press)