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

Judul Karya Ilmiah (Artikel) : Constructing Volatility Model of Portfolio Return by Using GARCH  
 Jumlah Penulis : 3 Orang Penulis ke : 2  
 Nama Penulis : Tarno, **Hasbi Yasin**, Budi Warsito  
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 c. Volume, No, Bulan, Tahun : Vol. 12 No. 2, 2016, pp. 1201-1210  
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d. Kelengkapan unsur dan kualitas penerbit (30%)	10	9,5	9,75
<b>Total = (100%)</b>	<b>34</b>	<b>33,4</b>	<b>33,7</b>

Reviewer 2



Drs. Sudarno, M.Si  
 NIP. 19640709 199201 1 001

Unit kerja :  
 Departemen Statistika Undip

Semarang, 19 April 2019  
 Reviewer 1



Dr. Rukun Santoso, M.Si.  
 NIP. 19650225 199201 1 001

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d. Kelengkapan unsur dan kualitas penerbit (30%)	12	9,75
<b>Total = (100%)</b>	<b>40</b>	<b>33,7</b>

Reviewer 2



Dr. Sudarno, M.Si  
NIP. 19640709 199201 1 001

Unit kerja :  
Departemen Statistika Undip

Semarang, 19 April 2019  
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 .....  
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 ..... Penyajian gambar tidak baik .....  
 .....  
 d. Kelengkapan unsur dan kualitas penerbit: .....  
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 .....  
 e. Indikasi Plagiasi: .....  
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Semarang, 13-8-2019  
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b. Ruang lingkup dan kedalaman pembahasan (30%)	12					10
c. Kecukupan dan kemutakhiran data/informasi dan metodologi (30%)	12					10,4
d. Kelengkapan unsur dan kualitas penerbit (30%)	12					9,5
<b>Total = (100%)</b>	<b>40</b>					<b>33,4</b>
<b>Kontribusi Pengusul (Penulis Anggota)</b>						<b>8 (40%/2)</b>

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Semarang, 19/9 -2019  
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Constructing volatility model of portfolio return by using GARCH (Article)

Tarno, Yasin, H. , Warsito, B.

Department of Statistics, Universitas Diponegoro, Jl. Prof. Sudarto, SH, Semarang, 50275, Indonesia

Abstract

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The aim of this research is forecasting volatility of portfolio return using GARCH model. Portfolio return is combination of several return assets. The mean model of stock return is constructed using Autoregressive Integrated Moving Average (ARIMA), and the variance is determined using GARCH model. Based on squares of residual that yielded from mean model, the variance model is constructed using GARCH. The optimal GARCH model is implemented for forecasting volatility of several stock return such as Bank Mandiri (BMRI), Bank BCA (BBCA), Unilever (UNVR) stock return and their portfolio as case studies. The weight(proportion) of each asset in the portfolio return is determined based on Lagrange Multiplier Method. © Research India Publications.

SciVal Topic Prominence ⓘ

Topic: GARCH | Value at risk | Generalized autoregressive

Prominence percentile: 93.739 ⓘ

Author keywords

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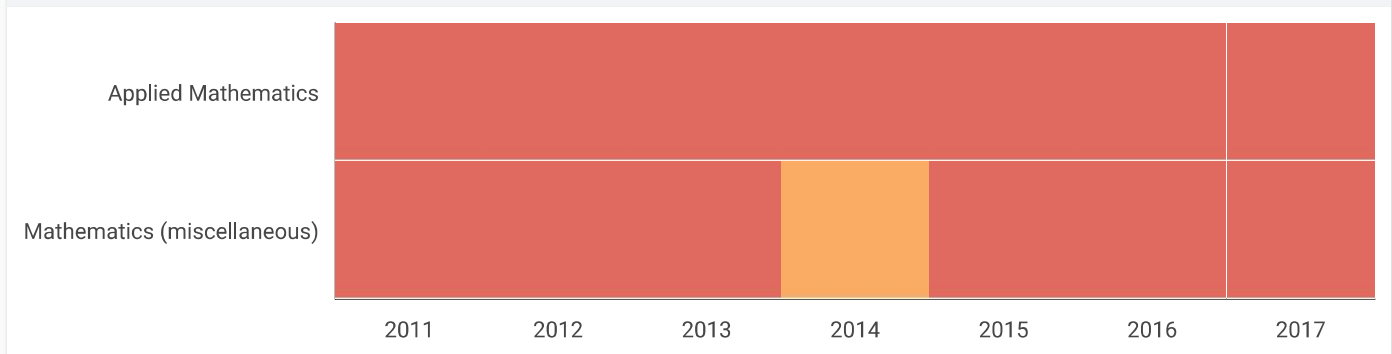
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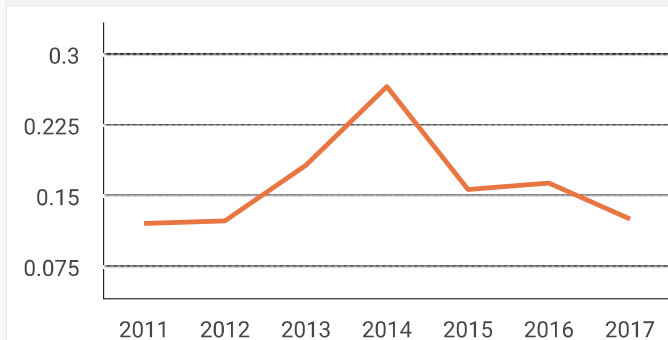
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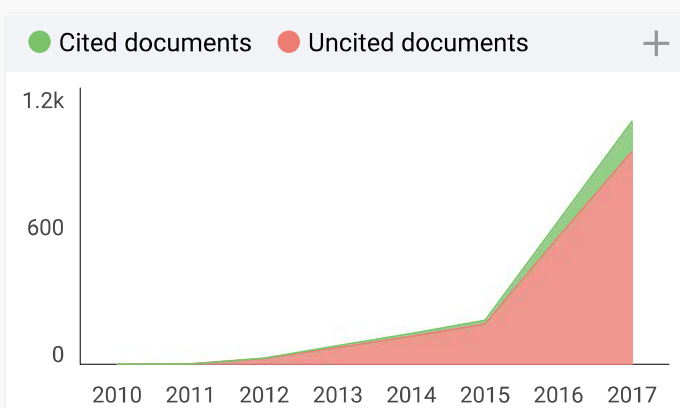
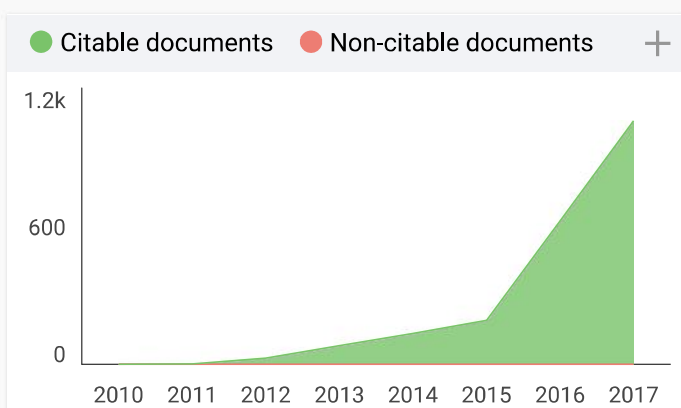
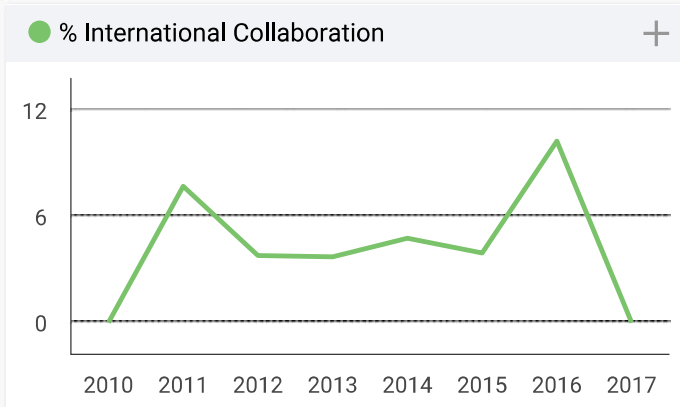
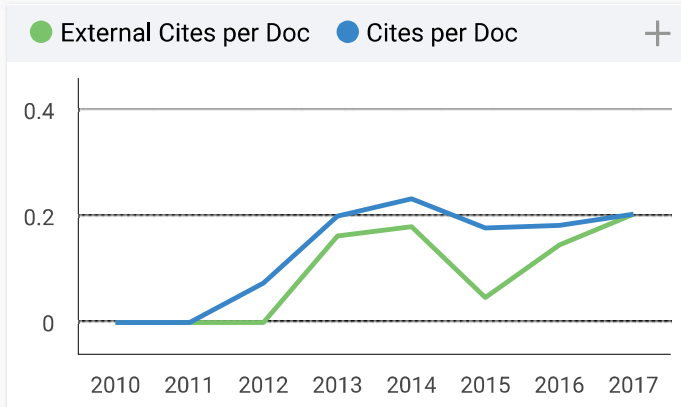
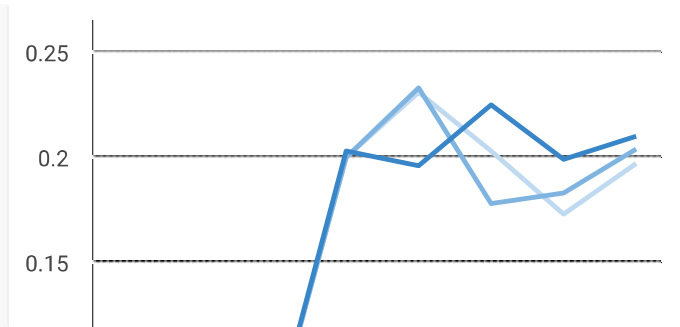
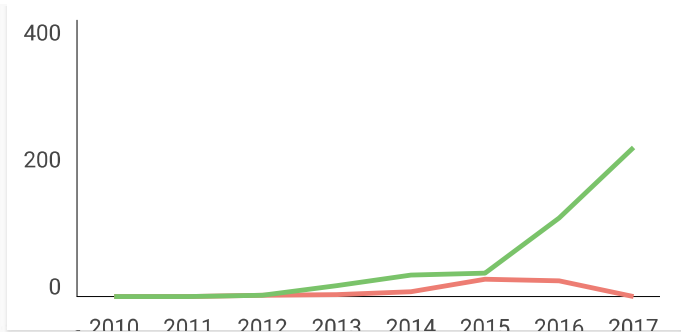


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**Dr. Li MA**, Lecturer, School of Mathematics, Hefei University of Technology, FeiCui Road 420, Hefei, Anhui, China.

**Area of Interest :** Reductions of fractional-order systems; Hadamard fractional calculus; Dynamics of fractional-order systems

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—

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**A. Kamal**, Department of Mathematics & Statistics, S.Q. University, P.O. Box 36, Al Khoudh 123 **Oman**

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Areas of Interest: Nonlinear partial differential equations; nonlinear waves in optics, plasmas and fluids; solitons; systems and signals.

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Areas of Interest: Infinite dimensional Analysis, White Noise analysis, Stochastic Analysis, Stochastic differential equations.

**Y. Ouknine**, Département de Mathématiques, Faculté des Sciences Semlalia, Université Cadi Ayyad, B.P. 2390, Marrakech, 40000 **Morocco**

Areas of Interest: Probability; and Stochastic Analysis.

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Volume 12 Number 2 (2016)

## Contents

[Primes in Geometric-Arithmetic Progression](#)

pp. 1161–1180

Sameen Ahmed Khan

[On Regularity of SolutionK to Diffusion Approximation of GI/G/1 Queueing System](#)

pp. 1181-1199

Hirotsada Honda

[Constructing Volatility Model of Portfolio Return by using GARCH](#)

pp.1201-1210

Tarno, Hasbi Yasin and Budi Warsito

[Intuitionistic fuzzification functions](#)

pp. 1211-1227

C. Radhika and R. Parvathi

[New Phase-Fitted and Amplification-Fitted Modified Runge-Kutta Method for Solving Oscillatory Problems](#)

pp. 1229-1242

Firas A. Fawzi, N. Senu, F. Ismail and Zanariah Abd. Majid

[Prediction of generalized order statistics from two independent sequences](#)

pp. 1243–1255

M. S. Kotb

[Direct numerical method for solving a class of fourth-order partial differential equation](#)

pp. 1257-1272

Kasim Abbas Hussain, Fudziah Ismail and Norazak Senu

[Neural Network Based Solar-Wind Energy Using Buck Boost-Sepic Converter](#)

pp. 1273-1281

Priyanga Ramesh and J.Femila Roseline

[Numerical solution of one dimensional contaminant transport equation with variable coefficient \(temporal\) by using Haar wavelet](#)

pp. 1283-1292

A. C. Patel and V. H. Pradhan

[A QUERY BASED FRIEND RECOMMENDATION SYSTEM WITH DE-TROP MESSAGE DETECTION](#)

pp. 1293-1298

Sindhu Veeramani and Lydia Jeba

[Parameter Estimation of SIR Epidemic Model Using MCMC Methods](#)

pp. 1299-1306

A. S. Talawar and U. R. Aundhakar

[Fuzzy fixed point of multivalued Ciric type fuzzy contraction mappings in b-metric spaces](#)

pp. 1307-1316

Anju Panwar and Anita

[Multivariate fermionic p-adic integral on  \$Z\_p\$  associated with Frobenius-Euler polynomials and numbers](#)

pp. 1307-1316

Anju Panwar and Anita

[On the generalized non-commutative sphere and their K-theory](#)

pp. 1325-1335

Saleh Omran

[Mathematical analysis for unsteady dispersion of solutes in blood stream-A comparative study](#)

pp. 1337-1374

D. S. Sankar, Nurul Aini Jaafar and Yazariah Yatim

[Bounds for the second Hankel determinant of certain univalent functions](#)

pp. 1375-1385

Liew, P. H., Fuah and K. H., Janteng, A

[Optimization of Multi-objective Transportation Problem Using Evolutionary Algorithms](#)

pp. 1387-1396

K. Bharathi and C. Vijayalakshmi

[Analysis on Various Search Algorithms](#)

pp. 1397-1402

L. Sharmila and U. Sakthi

[An Investigation on Some theorems on K-Path Vertex Cover](#)

pp. 1403-1412

P. Durga Bhavani, K. Vijay Kumar and S. Satyanarayana

[Optimized Reinforcement Learning Based Adaptive Network Routing for MANETs](#)

pp. 1413-1432

Rahul Desai, B P Patil

[Complex Fuzzy Group Based on Complex Fuzzy Space](#)

pp. 1433-1450

Abdallah Al-Husban and Abdul Razak Salleh

[Marcinkiewicz integrals on product spaces and extrapolation](#)

pp. 1451-1463

Mohammed Ali and Ebtehaj Janaedeh

[A New Algorithm for Developing Block Methods for Solving Fourth Order Ordinary Differential Equations](#)

pp. 1465-1471

Oluwaseun Adeyeye and Zurni Omar

[Sequences of numbers obtained by digit and iterative digit sums of Sophie Germain primes and its variants](#)

pp. 1473-1480

Sheila A. Bishop, Hilary I. Okagbue, Muminu O. Adamu and Funminiyi A. Olajide

[Patterns obtained from digit and iterative digit sums of Palindromic, Repdigit and Repunit numbers, its variants and subsets](#)

pp. 1481-1490

Sheila A. Bishop, Hilary I. Okagbue, Muminu O. Adamu, Abiodun A. Opanuga

[Data Security Based On Big Data Storage](#)

pp. 1491-1500

S. Ananthi and Anjali Periwai and Prince Mary. S

[Undergraduate Students' Attitude towards Mathematics after Peer Teaching](#)

[Experience](#)

pp. 1501-1517

Ra'ed Abdelkarim, Reem Abuiyada and Sabir Ali Siddiui

[Two Step Hybrid Block Method with Two Generalized Off-step Points for Solving Second Ordinary Order Differential Equations Directly](#)

pp. 1519-1535

Raed, Abdalrheem and Mohammad, Aldalal'ah

[Inverse Secure Domination in the Join and Corona of Graphs](#)

pp. 1537-1545

Enrico L. Enriquez and Edward M. Kiunisala

[Performance of non-parametric classifiers on highly skewed data](#)

pp. 1547-1565

Fatima Siddiqui and Qazi M. Ali

[Modified degenerate tangent numbers and polynomials](#)

pp. 1567-1574

Cheon Seoung Ryoo

[Watermarking for Video using single channel block based schur decomposition](#)

pp. 1575-1585

Chhaya S. Gosavi and S. N. Mali

[Modified Variational Iteration Method for Solving Fourth Order Parabolic PDEs With Variable Coefficients](#)

pp. 1587-1592

Alla M. Elsheikh and Tarig M. Elzaki.

[A study on the Choquet integral with respect to a capacity and its applications](#)

pp. 1593-1599

Jacob Wood and Lee-Chae Jang

[Weyl and Weyl type theorems for m-quasi-n-class  \$A\(k\)\$  and algebraically m-quasi-n-class  \$A\(k\)\$  operators](#)

pp. 1601-1612

D. Senthilkumar and S. Shylaja

[Nonexistence of global solutions for a fractional problems with a nonlinearity of the Fisher type](#)

pp. 1613-1627

Brahim Tellab and Kamel Haouam

[Application of Contraction Mapping in Menger Spaces](#)

pp. 1629-1634

Piyush Kumar Tripathi, Suyash Narayan Mishra and Manisha Gupta

[Implementing an Order Six Implicit Block Multistep Method for Third Order ODEs Using Variable Step Size Approach](#)

pp. 1635-1646

Jimevwo G. Oghonyon, Nicholas A. Omoregbe and Sheila A. Bishop

[A Novel Hierarchical Scheduling Method for Managing Parallel Workloads in Cloud](#)

pp. 1647-1662

R. Valarmathi and T. Sheela

[Regular cubeco graphs](#)

pp. 1663-1669

Omar Alomari and Mohammad Abudayah and Hasan Al-Ezeh

[The intrinsic structure of FFT and a synopsis of SFT](#)

pp. 1671-1676

Hwajoon Kim

**On multiple twisted  $\lambda$ -Daehee polynomials**

pp. 1677-1684

Hyuck In Kwon, Taekyun Kim and Jong Jin Seo

**An identical period-doubling route to chaos in a family of 3-D sinusoid discrete maps**

pp. 1685-1689

M. Mammeri

**Concomitants of Order Statistics of a New Bivariate Finite Range Distribution (NBFRD)**

pp. 1691-1697

Sabir Ali Siddiqui, Syed Nasser Andrabi and Sanjay Jain, Masood Alam and Raed Abdelkarim

**The Total Restrained Monophonic Number of a Graph**

pp. 1699-1708

A.P. Santhakumaran, T. Venkata Raghu, P. Titus and K. Ganesamoorthy

**Time dependent slip flow of a micropolar fluid between two parallel plates through state space approach**

pp. 1709-1722

S.A. Slayi, H.F. Idriss and E.A. Ashmawy

**Convergence results of implicit iterative scheme for two asymptotically quasi-I-nonexpansive mappings in Banach spaces**

pp. 1723-1742

Vinod Kumar Sahu and H. K. Pathak

**Scheduling of tollbooth collectors in a Jakarta toll road section**

pp. 1743-1751

Farida Hanum, Putri Putu Pratami and Toni Bakhtiar

**Kannan - Type Fixed Point Theorem for Four Maps in Cone Pentagonal Metric Spaces**

pp. 1753-1765

Abba Auwalu and Evren Hınçal

**Design of reinforced concrete beams in a case of a change of cross section of composite strengthening reinforcement**

pp. 1767-1786

P. P. Polskoy, D. R. Mailyan, D. A. Dedukh and S. V. Georgiev

**Structure and mechanisms of developing mathematical abilities of schoolchildren**

pp. 1787-1799

Maret Balaudinovna Visitaeva and Achmed Magomedovich Gachaev

**Grassmannian Codes as Lifts of Matrix Codes Derived as Images of Linear Block Codes over Finite Fields**

pp. 1801-1820

Bryan S. Hernandez and Virgilio P. Sison

**Model Selection Approaches of Water Quality Index Data**

pp. 1821-1829

Nur Azulia Kamarudin and Suzilah Ismail

**Limit Cycles of a Class of Generalized Liénard Polynomial Equations**

pp. 1831-1843

Hamamda Meriem and Makhlouf Amar

**Inverse Closed Domination in Graphs**

pp. 1845-1851

Edward M. Kiunisala

**New System of a Parametric General Regularized Nonconvex Variational Inequalities in Banach Spaces**

pp. 1853-1871

Jong Kyu Kim, Salahuddin and Jae Yull Sim

**A study of a class of a dynamic system of Fitzhugh-Nagumo type**

pp. 1873-1883

Amine Sakri and Azzedine Benchettah

**On determinants of tridiagonal matrices with  $(-1, 1)$ -diagonal or superdiagonal in relation to Fibonacci numbers**

pp. 1885-1892

Pavel Trojovský

**Revisit nonlinear differential equations associated with Bernoulli numbers of the second kind**

pp. 1893-1901

Taekyun Kim, Dae San Kim, Hyuck In Kwon and Jong Jin Seo

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[Journals](#) [Contact](#)

[Home](#)