

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

Judul Makalah : Volatility Modeling Using Hybrid Autoregressive Conditional Heteroskedasticity (ARCH) – Support Vector Regression (SVR)  
 Jumlah Penulis : 3 Orang Penulis ke : I  
 Nama Penulis : **Hasbi Yasin**, Tarno, Abdul Hoyyi  
 Identitas Makalah  
     a. Nama Prosiding : Proceeding of 5<sup>th</sup> International Seminar on New Paradigm and Innovation on Natural Sciences and Its Application (5<sup>th</sup> ISNPINSA)  
     b. Nomor ISBN : 978-602-71169-7-9  
     c. Tahun Terbit : 2015  
     d. Penerbit : Faculty of Sciences and Mathematics, Diponegoro University  
     e. Jumlah Halaman : 5 (hal. 183-187)  
     f. Sertifikat : Ada

Kategori Publikasi Makalah :  Prosiding Internasional Terindeks Scopus  
 (beri ✓ pada kategori yang tepat)  Prosiding Internasional  
 Prosiding Nasional

Hasil Penilaian *Peer Review* :

Komponen Yang Dinilai	Nilai Reviewer		Nilai Rata-rata
	Reviewer I	Reviewer II	
a. Kelengkapan unsur isi buku (10%)	1,5	1,2	1,35
b. Ruang lingkup dan kedalaman pembahasan (30%)	4	3,8	3,90
c. Kecukupan dan kemutahiran data/informasi dan metodologi (30%)	4	3,5	3,75
d. Kelengkapan unsur dan kualitas penerbit (30%)	3	3,5	3,25
<b>Total = (100%)</b>	<b>12,5</b>	<b>12</b>	<b>12,25</b>

Reviewer 2



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

Unit kerja :  
 Departemen Statistika Undip

Semarang, 4 April 2019  
 Reviewer 1



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

Unit kerja :  
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 Prosiding Internasional  
 Prosiding Nasional

Hasil Penilaian *Peer Review* :

Komponen Yang Dinilai	Nilai Maksimum Prosiding Internasional	Nilai Akhir Yang Diperoleh
	15	
a. Kelengkapan unsur isi buku (10%)	1,5	1,35
b. Ruang lingkup dan kedalaman pembahasan (30%)	4,5	3,90
c. Kecukupan dan kemutahiran data/informasi dan metodologi (30%)	4,5	3,75
d. Kelengkapan unsur dan kualitas penerbit (30%)	4,5	3,25
<b>Total = (100%)</b>	<b>15</b>	<b>12,25</b>

Reviewer 2



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Unit kerja :  
Departemen Statistika Undip

Semarang, 4 April 2019  
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Hasil Penilaian Peer Review :

Komponen Yang Dinilai	Nilai Maksimal Prosiding = 15			Nilai Akhir Yang Diperoleh
	Internasional Terindeks Scopus	Internasional	Nasional	
a. Kelengkapan unsur isi buku (10%)		1,5		1,5
b. Ruang lingkup dan kedalaman pembahasan (30%)		4,5		4
c. Kecukupan dan kemutahiran data/informasi dan metodologi (30%)		4,5		4
d. Kelengkapan unsur dan kualitas penerbit (30%)		4,5		3
<b>Total = (100%)</b>		<b>15</b>		<b>12,5</b>
<b>Kontribusi Pengusul (Penulis Pertama)</b>				<b>9 (60%)</b>

Komentar Peer Review:

- a. Kelengkapan dan kesesuaian unsur: .....  
*lengkap*  
 .....  
 .....  
 b. Ruang lingkup dan kedalaman pembahasan: .....  
*cukup baik namun kurang mendalam*  
 .....  
 .....  
 c. Kecukupan dan kemutahiran data/informasi dan metodologi:  
*Gambar kurang berkualitas, ada yang tidak / kurang informatif*  
 .....  
 .....  
 d. Kelengkapan unsur dan kualitas penerbit: .....  
*kurang lengkap / belum maksimal*  
 .....  
 .....  
 e. Indikasi Plagiasi: .....  
*tidak ada*  
 .....  
 .....  
 f. Kesesuaian bidang ilmu: .....  
*Sesuai*  
 .....

Semarang, 13-8-2019  
 Reviewer 1



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Unit kerja:  
 Departemen Statistika Undip  
 Jabatan Fungsional:  
 Lektor Kepala

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	Internasional Terindeks Scopus	Internasional	Nasional	
a. Kelengkapan unsur isi buku (10%)		1,5		1,2
b. Ruang lingkup dan kedalaman pembahasan (30%)		4,5		3,8
c. Kecukupan dan kemutahiran data/informasi dan metodologi (30%)		4,5		3,5
d. Kelengkapan unsur dan kualitas penerbit (30%)		4,5		3,5
<b>Total = (100%)</b>		<b>15</b>		<b>12</b>
<b>Kontribusi Pengusul (Penulis Pertama)</b>				<b>9 (60%)</b>

Komentar Peer Review:

- a. Kelengkapan dan kesesuaian unsur: .....  
 cukup lengkap dan baik  
 .....
- b. Ruang lingkup dan kedalaman pembahasan: .....  
 Kebaruan pembahasan belum terlihat,  
 Hasil prediksi hanya secara gambar.  
 .....
- c. Kecukupan dan kemutahiran data/informasi dan metodologi: .....  
 Material dan metodologi kurang jelas  
 referensi banyak fexe book dan edisi lama  
 .....
- d. Kelengkapan unsur dan kualitas penerbit: .....  
 cukup lengkap namun belum maksimal  
 .....
- e. Indikasi Plagiasi: .....  
 tidak terlihat  
 .....
- f. Kesesuaian bidang ilmu: .....  
 sesuai  
 .....

Semarang, 19/9 - 2019  
 Reviewer 2



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on Natural Sciences and Its  
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**7-8 October 2015  
ICT Centre,  
Diponegoro University,  
Semarang, Indonesia**



**Proceedings of  
the 5<sup>th</sup> International Seminar on New  
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Diponegoro University (UNDIP),

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Rully Rahadian

Agustina L.N. Aminin

Adi Darmawan

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M. Badrul Huda

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## **Preface to The Conference Proceedings**

On behalf of the Scientific Committee, we would like to thank all participant of the 5<sup>th</sup> International Seminar on New Paradigm and Innovation on Natural Sciences and Its Application who already submitted their papers. We are very fortunate this year to begin our program with the keynote address from Iran, South Korea, Germany and Indonesia.

We are extremely grateful to all the reviewers for giving up their time so generously and providing constructive feedback to authors. Your hard work ensured that we maintained the high quality of work being presented. A note on the refereeing process, the work presented at this year's conference spans multiple disciplines, range from the area of fundamental research up to the area of applied research. The 5<sup>th</sup> ISNPINSA provides also a forum for starting researchers and PhD students by offering seminars and discussion groups.

Last but not least we would like to ask your apology for waiting this proceeding published. We highly appreciate your consistently to support us in finishing this proceeding.

Rully Rahadian

Scientific Committee Chair



## **Board of Reviewers**

**Rully Rahadian**, Biology Department, Diponegoro University

**Anto Budiharjo**, Biology Department, Diponegoro University

**Hendry Widiandari**, Physics Department, Diponegoro University

**Agustina L.N.Aminin**, Chemistry Department, Diponegoro University

**Adi Darmawan**, Chemistry Department, Diponegoro University

**Yayuk Astuti**, Chemistry Department, Diponegoro University

## Table of Content

Proceedings of the 5th International Seminar on New Paradigm and Innovation on Natural Sciences and Its Application (5th ISNPINSA)	i
Preface to The Conference Proceedings	iii
Board of Reviewers	iv
Table of Content	v
Bacillus as Siderophore and Iron-bioremoval Bacteria Enny Zulaika, Septa Tri Farisna, and Nur Laili .....	1
Phytochemical Screening and Antibacterial Activity of Leaves Extract Balangla ( <i>Litsea cubeba</i> (Lour) Pers.) from Malinau, East Borneo Hetty Manurung, Rudy Agung Nugroho, Elvi Marina .....	5
The Effects of Temulawak extract and Yoghurt on HDL-LDL mice blood exposed waste cooking oil Kartiawati Alipin, Walida Tanzania, Yasmi Purnamasari Kuntana .....	9
Drought Resistance Analysis of the North Sulawesi Local Rice Based on the Root Characters Nio Song Ai, Ludong Daniel Peter Mantilen .....	12
Bioavailibility of Cd, Pb, Cu, and Zn in Sediment in Garapan, Cibungur, and Ciliman Rivermouth Noverita Dian Takarina .....	16
Carbon Sinks of Morphologic Tree Stands in Bandung City Green Space: Case Study Taman Balai Kota, KebunBinatang, and Taman LaluLintas Ade Irma Suryani Nurvita Cundaningsih, Teguh Husodo, Herri Y. Hadikusumah .....	22
Effect of Growing Season on Growth and Relation of Height and Above Ground Biomass of <i>Avicennia Marina</i> Rini Budihastuti .....	27
Growth Improvement of Mung Bean ( <i>Vigna Radiata</i> (L.) Wilczek R.) by Application of Mycofer and Phosphate Fertilizer Tia Setiawati, Mohamad Nurzaman, Asep Zainal Mutaqin, Guntur E. Adiwinata .....	32
Utilization of Channels Digestion Golden Snail ( <i>Pomacea Canaliculata</i> ) as Lytic Enzyme and Application on Yeast <i>Pichia Manshurica</i> DUC-CY15 Wijanarka, Jafron W.Hidayat, Sarjana Parman .....	38
Glucose Content of Sago Waste After Chloride Acid Pre-Treatment Hydrolysis For Bioethanol Production Erma Prihastanti, Widowati, Endang Kusdyantini, Agustina LINA, M.Anwar Djaelani, Priyo Sidik Sasongko, Agus Setyawan .....	42
Ultrastructure and Nutrient Content of Waste Sago and The Potential as Compost Block for Plant Growth Media Erma Prihastanti .....	45

Growth Optimization of Thermophilic Bacteria <i>Bacillus thermoamylovorans</i> and <i>Brevibacillus</i> sp. in Producing Keratinolytic Enzyme Henri Yohandini, Muharni, Eggy Lifrety Nainggolan .....	47
Riparian Vegetation of Suhuyon River, North Sulawesi Ratna Siahaan and Parluhutan Siahaan .....	51
Histological Structure of Mice ( <i>Mus Musculus</i> L.) Liver after Administration of Ethanol Extract and Spinasterol from Senggugu ( <i>Clerodendron Serratum</i> L) Leaves Desak Made Malini, Madihah, Euis Julaeha .....	55
Bacterial Colloids Silver from Slurry Of Silver Craft Industry and Its Activity as an Antibacteria Endang S. Soetarto, Fitri Nur Hidayati, Harsojo .....	59
<i>Bacillus</i> Resistance and Potensial as Chromium (Cr) Bioremoval Enny Zulaika, Adisya Prima, Nita Citrasari, Langkah Sembiring .....	65
Phytochemical Screening and Antibacterial Activity of Leaves Extract Balangla ( <i>Litsea cubeba</i> (Lour) Pers.) from Malinau, East Borneo Hetty Manurung, Rudy Agung Nugroho and Elvi Marina .....	69
Agroforestry enhance soil moisture and fertility in rain-fed farmlands I Gede Ketut Adiputra .....	73
Abundance and Diversity of Coral Fish in Border Water of Unarang Reef, Nunukan, Kalimantan Utara Province Jafron W. Hidayat, Benny Diah M .....	77
The Improvement of Protein Content by the Use of Dried Fish Meal of <i>Oreochromis niloticus</i> in Tempeh as Aquaculture Product Diversification for Sustainable Aquaculture Lusiawati Dewi, Sapto P. Putro .....	83
The Use of Seaweeds <i>Sargassum</i> Sp and <i>Gracilaria Verrucosa</i> as Soil Conditioner to Enhance The Growth of <i>Vigna Radiata</i> in Sandy and Clay Soil Munifatul Izzati .....	86
Evaluation on The Change of Water Quality and Survival Rate of Mangrove Seedling within Silvicultural Pond at Semarang City during Early Dry Season Endah Dwi Hastuti, Rini Budihastuti .....	90
Magnetic Modeling of the Diwak-Derekan Geothermal Area with Extension to Bawen, Central Java Udi Harmoko, Hiska Anggit M., Tony Yulianto, Gatot Yulianto, Sugeng Widada, Achmad Widodo, Yusuf Dewantoro Herlambang, Sahid .....	96
A Simple Polarization for Powerful Preliminary Test of Oil Quality Level K. Sofjan Firdausi, Suryono, Priyono, Zaenul Muhlisin .....	100
Applications of Laser Induced Chlorophyll Fluorescence Imaging to detect Environmental Effect on Spinach Plant Minarni Shiddiq, Zulkarnain, Tengku Emrinaldi, Fitria Asriani, Iswanti Sihaloho, Heru Susanto .....	104

Identification Geothermal Reservoir of Telomoyo Mount from Anomaly Magnetic Data using 3D Magnetic Inversion Hiska Anggit M., Udi Harmoko, Tony Yulianto, Gatot Yulianto .....	109
Fabrication of NanoChiSil for Application of Fertilizer Agus Subagio, Erma Prihastanti, Ngadiwiyana, Khasan Rowi, Ahmad Gufron .....	113
Synthesis Optimization of L-Aspartic acid $\beta$ -hydroxamate by a novel Enzyme, $\beta$ -Aspartyl- $\gamma$ -glutamyl transferase Asep Awaludin Prihanto, Yuki Nonomura, Kazuyoshi Takagi, Ryosuke Naohara, Mamoru Wakayama .....	117
Fabrication Material Zeolite Modified by Fe with Treatment and Without High Energy Milling on Zeolite Materials Nur Farida Grafiana, Pardoyo, Agus Subagio .....	123
In Vitro Antioxidant Activity of Methanolic Extract of Piper retrofractum Vahl. Nurul Jadid, Sylviana R Hartanti, Nurlita Abdulgani, Wiwi Wikanta, Fitrih R Sulthoni .....	127
Optimization of Reaction Conditions in the Production of Gadolinium Diethylenetriamine Pentaacetate-Folate A. Mutalib, R. P. Fauzia, A. H. Gunawan, A. Anggraeni, H. Pujiastuti, R. Ukun. M.S. Soedjanaatmadja, H. H. Bahti .....	132
Emic and Ethic Knowledge of Bamboo's Characteristic in Process of Making Angklung Syaima Rima Saputri, Nurvita Cundaningsih, Annisa Amalia, Budi Irawan, Teguh Husodo .....	137
Isolation of Local Lipolytic Isolate from Domestic Compost Syifa F. Syihab, Fida Madayanti, Akhmaloka .....	143
Synthesis of Rice Husk-Based Zeolit using Hydrothermal Method and Its Detergent Builder Properties Alfiansyah, Arnelli, Yayuk Astuti .....	148
Formalin Exposure on the Rats Feeding Diet on Antioxidant Enzymatic activity and Oxidative Damage of Rats Liver Tissue Chanif Mahdi, Aulanium .....	154
Modification of Rice Husk-Based Activated Carbon using Sodium Lauryl Sulfat (SLS) for Lead (Pb) Ions Removal Dewi Reskiandini, Arnelli, Yayuk Astuti .....	159
Comparative study of encapsulated rhizome extract of <i>Alpinia purpurata</i> (Zingiberaceae) in alginate and alginate-chitosan Meiny Suzery, Dian Majid, Bambang Cahyono .....	165
Novel Archaeal DNA Polymerase B from Domas Hot Spring West Java Suharti, Rukman Hertadi, Fida Madayanti Warganegara, Santi Nurbaiti, Akhmaloka .....	169
The Effect of Configuration to Interaction Energy Between The Segments of Chitosan and Ascorbic Acid Molecule: Theoretical Study of Drug Release Control Suci Zulaikha Hildayani, Parsaoran Siahaan .....	172

Analyze of Classification Accaptence Subsidy Food Using Kernel Discriminant Alan Prahutama, Moch. Abdul Mukid .....	177
Volatility Modelling Using Hybrid Autoregressive Conditional Heteroskedasticity (ARCH) - Support Vector Regression (SVR) Hasbi Yasin, Tarno, Abdul Hoyyi .....	183
Quality Function Deployment and Fuzzy TOPSIS Methods in Decision Support System for Internet Service Provider Selection Novianto Dwi Prasongko, Bayu Surarso, Rahmat Gernowo .....	188
Automatic Speech Recognition for Indonesian using Linear Predictive Coding (LPC) and Hidden Markov Model (HMM) Sukmawati Nur Endah, Satriyo Adhy, Sutikno, Rizky Akbar .....	194
Mathematical Modeling of worm infection on computer in a Network: Case study in the Computer Laboratory, Mathematics Department, Diponegoro University, Indonesia Nurfitriani S., Widowati, Robertus H. ....	200



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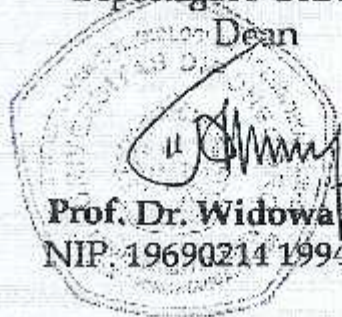
**Hasbi Yasin**

has presented a paper entitled

*Volatility Modelling Using Hybrid Autoregressive  
Conditional Heteroscedasticity (ARCH) - Support Vector  
Regression (SVR)*

at the 5<sup>th</sup> International Seminar on New Paradigm and  
Innovation on Natural Science and Its Application  
(5<sup>th</sup> ISNPINSA) held on 7-8 October 2015 in Semarang  
which organised by Faculty of Sciences and Mathematics  
Diponegoro University

Faculty of Sciences and Mathematics  
Diponegoro University  
Dean



Prof. Dr. Widowati, M.Si.  
NIP. 19690214 199403 2002

Semarang, 8 October 2015  
5<sup>th</sup> ISNPINSA Chair



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NIP. 19700801 199803 2 001