



UNIVERSITAS GADJAH MADA

Faculty of Mathematics and Natural Sciences

Mathematics Department

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Doctoral Program in Mathematics

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MODULE HANDBOOK
Doctoral in Mathematics

Module name:	Advanced Financial Data Analysis															
Module level, if applicable:	Doctoral															
Code, if applicable:	MMM 7501															
Semester(s) in which the module is taught:	1 nd (first) year															
Person responsible for the module:	Chair of Statistical Computing Research Group															
Lecturer(s):	Prof. Dr.rer.nat. Dedi Rosadi, S.Si., M.Sc.															
Language:	Bahasa Indonesia															
Relation to curriculum:	Doctoral Degree in Mathematics, Elective Course															
Credit points:	3 Semester Credit Unit															
Type of teaching, contact hours:	3x50 minutes lectures, 3x60 minutes structured activities.															
Workload:	3 hours lectures, 3 hours structured activities, 3 hours individual study, 16 weeks per semester (including mid-term and final examinations), 144 hours per semester.															
Recommended prerequisites:	Students have learned some basic model for financial time series data Students also have some knowledge on statistical software, such as R and Eviews															
Module objectives/intended learning outcomes:	After completing this course the students have ability to : CO 1. understand some (basic) time series model used for financial analysis data CO2. use econometric software for data analysis and interpret the output from econometric software to do an appropriate statistical analysis CO3. Understand some recent advanced statistical method and models that can be used for financial analysis data															
Content:	Overview some basic financial econometrics models and their computation and application. Some advanced financial time series model: Extensions to GARCH: GARCH-M, Exponential GARCH, CHARMA, Threshold GARCH, Random Coefficient Autoregressive Model, Stochastic Volatility, Long Memory Stochastic Volatility Model, Other Alternative Approaches, Non Linear Model and Application, High Frequency Data Analysis: Duration Model, Non Linear Duration Models, Bivariate Models for Price Change and Duration, Applications, Multivariate Time Series Analysis and Its Applications, Multivariate Volatility Models and Their Application, Other models															
Study and examination requirements and forms of examination:	The final mark will be weighted as follows: <table border="1"> <thead> <tr> <th>No</th> <th>Assessment methods (components, activities)</th> <th>Weight (percentage)</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Final Examination</td> <td>35%</td> </tr> <tr> <td>2</td> <td>Mid-Term Examination</td> <td>30%</td> </tr> <tr> <td>3</td> <td>Projects/Presentation</td> <td>25%</td> </tr> <tr> <td>4</td> <td>Peer Assessment/Quiz</td> <td>10%</td> </tr> </tbody> </table> <p>Final grade will be determined as follows: Grade Criteria The initial cut-off points for grades A, B, C, and D should not be less than 80%, 65%, 50%, and 40%, respectively.</p>	No	Assessment methods (components, activities)	Weight (percentage)	1	Final Examination	35%	2	Mid-Term Examination	30%	3	Projects/Presentation	25%	4	Peer Assessment/Quiz	10%
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1	Final Examination	35%														
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3	Projects/Presentation	25%														
4	Peer Assessment/Quiz	10%														
Media employed:	Board, LCD Projector, Laptop/Computer															

Reading List:	<ol style="list-style-type: none"> 1. Tsay, R.S., 2020, Analysis of Financial Time Series, 3rd Edition, Wiley and Sons, New York 2. Recent publication on financial time series analysis
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Mapping of The COs and PLOs

	PLO – 1 S3 Mat	PLO – 2 S3 Mat	PLO – 3 S3 Mat	PLO – 4 S3 Mat	PLO – 5 S3 Mat	PLO –6 S3 Mat
CO 1	v	v	v		v	
CO 2	v	v	v		v	
CO 3	v	v	v		v	v

Programme Learning Outcomes (PLO) Doctoral Programme in Mathematics

PLO-1	:	Attitude: Devote to God Almighty, uphold the humanity values, internalize academic values and ethics, responsible in working in the area of expertise independently.
PLO-2	:	Knowledge: Mastering philosophy of mathematics and one of the fields in mathematics (algebra, analysis, applied mathematics, statistics, computational mathematics, computational statistics).
PLO-3	:	Knowledge: Able to think logically, analytically, inductively, deductively, and structured; having the ability to manage, lead, and develop research programs independently, and able to communicate the thoughts as well as his work to the scientific community and the general public.
PLO-4	:	Skill: Creating new concepts and / or new methods (original) in the field of mathematics that are recognized nationally and internationally.
PLO-5	:	Skill: Able to apply mathematics according to their field of expertise to solve problems including those that require a multidisciplinary, cross-disciplinary, or trans-disciplinary approach.
PLO-6	:	Life Long Learning: Having lifelong learning skills and adaptive to the development of science and technology, especially in fields related to Mathematics and its applications.