

# CURRICULUM VITAE

Name : NURJANNAH, S.Si, M.Phil, PhD  
Home Address : JL. Mertojoyo Selatan, C1/06, Merjosari, Malang 65114, East Java, Indonesia  
Office Address : Jl Veteran, Gedung FMIPA Lantai 2, Universitas Brawijaya Malang, Indonesia  
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Date of Birth : September, 21st 1980 in Malang, Indonesia  
Sex : Female  
Nationality : Indonesia

## QUALIFICATION

1998-2003 (Bachelor Degree) : Statistics, Faculty of Mathematics and Natural Sciences, Universitas Brawijaya, Indonesia  
Bachelor of Sciences (S.Si) in Statistics  
Thesis Title : The Application of Generalized Least Square for Seemingly Unrelated Regression  
2007-2009 (Master Degree) : Department of Econometrics and Business Statistics, Faculty of Business and Economics, Monash University, Australia.  
Master of Philosophy (M.Phil).  
Thesis Title : Conditional Asset Pricing Models in the Conventional and Downside Frameworks  
2010-2016 (Doctoral Degree) : Department of Econometrics and Business Statistics, Faculty of Business and Economics, Monash University, Australia.  
Doctor of Philosophy (Ph.D)  
Thesis Title : Empirical Studies of Asset Pricing Models: An Emerging Market Perspective for Indonesia

## EMPLOYMENT AND WORKING EXPERIENCE

Jan 2005 – present : Lecturer  
Dept. of Statistics and Mathematics, Faculty of Sciences, Brawijaya University, Indonesia  
Currently serves as Secretary of the Department of Statistics  
May 2008 – July 2008 : Professional Marker (Pearson Australia)  
May 2014 – July 2014 : Professional Marker (Pearson Australia)  
June 2012 – Jan 2017 : Teaching Assistant  
Department of Econometrics and Business Statistics, Monash University.  
Teaching commitments: ETX1100 (Business Statistics) and ETX9000 (Business and Economic Statistics)

## TEACHING COMMITMENT

Statistics, Linear Modelling, Econometrics, Advanced Econometrics, Microeconomics, Statistics Quality Control, Exploratory Data Analysis, Stochastic Modelling, Probability Theory, Linear Programming

## RESEARCH AND PUBLICATION

- [1] Analisis Hubungan Kondisional Antara Tingkat Resiko Dan Tingkat Pengembalian Saham Pada Model Konvensional Dan Model Downside (2009)
- [2] Pemodelan Switching GARCH (Generalized Autoregressive Conditional Heteroskedasticity) dan EGARCH (Exponential GARCH) (2010)
- [3] Peer Collaboration through Personal Response Systems in Large Quantitative Units (2016)
- [4] The role of learning spaces in encouraging collaborative learning and teaching (2016)
- [5] Teaching and learning statistics: a collaborative approach (2017)
- [6] Estimasi regresi kuantil pada model dinamis dengan menggunakan pendekatan Kalman Filter untuk pemodelan curah hujan ekstrim di Indonesia (2017)
- [7] Eksplorasi Kinerja Perbankan Indonesia Menggunakan Functional Cluster Analysis Dengan Pendekatan Semiparametrik (2018)
- [8] Estimating Time-varying Risks using Functional Regression (2018)
- [9] Penerapan Metode Smoothing Spline dan Functional Principal Component Analysis Pada Bidang Manajemen Keuangan (2018)
- [10] Analisis Regresi Kuantil Panel Untuk Pemodelan Indeks Pembangunan Manusia (2018)

- [11] Nurjannah, Galagedera, D.U. and Brooks, R., 2012. Conditional Relation between Systematic Risk and Returns in the Conventional and Downside Frameworks: Evidence from the Indonesian Market. *Journal of Emerging Market Finance*, 11(3), pp.271-300.
- [12] Kaur, C., Nurjannah, Brooks, R., 2017. Peer Collaboration through Personal Response Systems in Large Quantitative Units. *Proceeding: 14th International Conference of The Mathematics Education for the Future Project (Hungary)*.
- [13] Solimun, Fernandes, A.A.R., Nurjannah. 2017. *Metode Statistika Multivariat Pemodelan Persamaan Struktural (SEM) Pendekatan WarpPLS*. Universitas Brawijaya Press.
- [14] Achmad Rinaldo Fernandes, A., Janssen, P., Sa'adah, U., Solimun, Effendi, A., Nurjannah and Amaliana, L., 2018. Comparison of spline estimator at various levels of autocorrelation in smoothing spline non parametric regression for longitudinal data. *Communications in Statistics-Theory and Methods*, 47(21), pp.5265-5285.
- [15] Nurjannah, Solimun and Adji Fernandes, 2018. The Estimation of Time-Varying Risks in Asset Pricing Modeling Using B-Spline Method. *Journal of Physics: Conference Series*, vol. 943, no.1. IOP Publishing Ltd
- [16] Al-Musadieq, M., Raharjo, K., Nurjannah, Solimun, S. and Achmad Rinaldo Fernandes, A., 2018. The mediating effect of work motivation on the influence of job design and organizational culture against HR performance. *Journal of Management Development*, 37(6), pp.452-469.
- [17] Raharjo, K., Nurjannah, Solimun, and Achmad Rinaldo Fernandes, A., 2018. The influence of organizational culture and job design on job commitment and human resource performance. *Journal of Organizational Change Management*, 31(7), pp.1346-1367.
- [18] Nurjannah, Darmanto, Solimun, Astuti, A.B., Fernandes, A.A.R., Amaliana, L., Yanti, I. and Isaskar, R., 2019, February. Two Step Cluster Analysis for Tourist Segmentation Coastal Object for Green Marketing Strategy. In *IOP Conference Series: Earth and Environmental Science (Vol. 239, No. 1, p. 012019)*. IOP Publishing.
- [19] Solimun, Nurjannah, Luthfatul Amaliana, Adji Achmad Rinaldo Fernandes. 2019. *Metode Statistika Multivariat Generalized Structured Component Analysis (GSCA): Pemodelan persamaan struktural (SEM)*
- [20] Nurjannah, N., Darmanto, D. and Yanti, I., 2019. Aplikasi Analisis Statistika Deskriptif Untuk Penataan Administrasi dan Penyempurnaan Monografi Desa Slumbung Menuju Desa Mandiri Tertib Administrasi. *Journal of Innovation and Applied Technology*, 5(1).

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## **SEMINAR**

- [1] 21th Australasian Finance and Banking Conference. Risk-Return Relationship Conditional on Market Condition and Market Volatility. Sydney, Australia, 2008
- [2] 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
- [3] Seminar Nasional Matematika dan Terapan (Simantap 2017). Estimasi Regresi Kuantil pada Model Dinamis dengan Menggunakan Pendekatan Kalman Filter untuk Pemodelan Curah Hujan Ekstrem di Indonesia. Lhokseumawe, Aceh, 2017
- [4] The First Ahmad Dahlan International Conference on Mathematics. The Estimation Of Time-Varying Risks In Asset Pricing Modeling Using B-Spline Method. Yogyakarta, 2017
- [5] The 8th Annual Basic Science International Conference 2018 (BaSIC 2018). Estimating Time-varying Risks using Functional Regression. Malang, 2018
- [6] The 1st International Conference on Mathematics and Islam (ICMIs 2018). Quantile Panel Regression Analysis for Modeling Human Development Index. Lombok, 2018
- [7] The 9th Annual Basic Science International Conference 2019 (BaSIC 2019). Smoothing Spline and Functional Principal Component Analysis on Firm Performance Modelling, Malang, 2019

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## **EXPERIENCE AS STATISTICS ADVISOR**

- [1] Pengembangan pemodelan Credit Scoring Model (CSM), PT. Bank BTN, 2018-2019
- [2] Survei Kepuasan, Keterikatan dan Loyalitas Pelanggan di Lingkungan PT Pelabuhan Indonesia I (Persero) Tahun 2018
- [3] Penyusunan Indikator Kinerja Daerah, Barenlitbang Kota Malang, 2018
- [4] Penyusunan Analisis Beban Kerja (ABK) Pemerintah Kota Palangka Raya, 2018
- [5] Pemodelan Back Testing Risk Model, PT. Bank BTN, 2019
- [6] Kajian Ilmiah Mengenai Konsep Perlindungan Jaminan Kecelakaan dan Jaminan Kematian Sepanjang Hayat Bagi Seluruh Rakyat Indonesia, BPJS Ketenagakerjaan, 2019
- [7] Analisis Kepuasan Pengguna Pelayanan Terpadu Satu Pintu, Pemerintah Kota Palangka Raya, 2019

- [8] Analisis Potensi Pajak Daerah di Kota Palangkaraya, Pemerintah Kota Palangka Raya, 2019
- [9] Survei Dan Analisis Determinan Loyalitas Pelanggan B to B PT. PUPUK KALTIM, 2019
- [10] Pengukuran Angka Ekonomi Kreatif Kegiatan Penelitian dan Pengembangan untuk Percepatan Pembangunan Daerah Tahun Anggaran 2019, Barenlitbang Kota Malang, 2019

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### **EXPERIENCE AS WORKSHOP TRAINER/FACILITATOR**

- [1] Pelatihan Software AMOS, Universitas Brawijaya, 2006.
- [2] Pemodelan Persamaan Struktural dengan Pendekatan PLS dan SEM (Aplikasi Software SmartPLS dan AMOS), dalam Workshop Penguatan Confirmatory Research Bagi Dosen Perguruan Tinggi Islam Swasta Seluruh Indonesia, kerjasama UNISMA-DEPAG, 2006.
- [3] Pelatihan MINITAB 13 untuk staf pengajar Fakultas Perikanan, Universitas Brawijaya, 2006.
- [4] Pemodelan Persamaan Struktural dengan Pendekatan PLS (Partial Least Square) dan SEM (Structural Equation Modeling), Universitas Brawijaya, 2006.
- [5] Pelatihan SPSS untuk Ilmu-ilmu Sosial, Universitas Brawijaya, 2006
- [6] Pelatihan Statistika Dasar, Aplikasi Software SPSS, Universitas Borneo, 2006
- [7] Pemodelan Persamaan Struktural dengan Pendekatan PLS dan SEM (Aplikasi Software SmartPLS dan AMOS), dalam DIKLAT SEM DAN PLS, Program Pascasarjana UNTAG SURABAYA, 2006
- [8] Diklat Penerapan Penelitian Kuantitatif, Aplikasi Software SPSS, Fakultas Bahasa dan Sastra Universitas Brawijaya, 2007
- [9] Pelatihan Aplikasi Software SPSS (Univariate & Multivariate Model), Melbourne, 2008
- [10] Pelatihan Metode Kuantitatif: Analisis Data Panel, Time series, Limited Dependent Variable, Fakultas Pertanian, Jurusan Sosial Ekonomi, Universitas Brawijaya, April 2017
- [11] Pelatihan Multivariate Analysis: Analisis Cluster, Studio Statistika Universitas Brawijaya, Agustus 2017
- [12] Pelatihan Metode Kuantitatif: Analisis Data Panel dan Analisis Frontier, Universitas Brawijaya, September 2017
- [13] Pelatihan Analisis Data Panel, Universitas Kristen Petra, Surabaya, November 2017
- [14] In-house Training: Metode Penelitian Kuantitatif, Analisis Multivariate dengan software R, PT. Bank BTN, Jakarta, Desember 2017
- [15] Workshop Analisis Tingkat Efisiensi Dengan Pendekatan Stochastic Frontier Analysis (SFA), Universitas Kristen Petra, Surabaya, 24 Maret 2018
- [16] Workshop Pemodelan Kuantitatif Analisis Data Panel - Aplikasi GRETL, Universitas Kristen Petra, Surabaya, 20 April 2018
- [17] Pelatihan Time Series dan Data Panel, Universitas Kristen Petra, Surabaya, 21 April 2018
- [18] Pelatihan Time Series, Universitas Kristen Petra, Surabaya, 28 April 2018
- [19] Pelatihan Metode Kuantitatif (Panel Data dan Analisis Multivariat), FIA Universitas Brawijaya, Malang, September 2018
- [20] Pelatihan *Dynamic Time Series Modelling*, Universitas Kristen Petra, Surabaya, September 2019