



Dr. Agus Suharsono

Associate Professor



Drs. (Statistics-ITS, 1983); MS. (Economics-UNAIR, 1991); Dr. (Mathematics-UGM, 2013)



RESEARCH INTEREST

Time Series Analysis,
Econometrics Model,
Financial Statistics.

PUBLICATION

- Autoregressive Vector Modeling Simulation with Innovative Outlier.
- Vector Autoregressive Modeling for Inflation Data in Indonesia.
- Use of Vector Autoregressive Model to Analysis the Stock Market Behavior in Indonesia.
- Modeling of Foreign Direct Investment Inflow from ASEAN Countries To Indonesia Using Vector Autoregression (VAR) Method.
- Vector Autoregressive Parameter Estimation with Additive Outlier.

Dr. Suharsono obtained his doctoral degree in Statistics from Gadjah Mada University, Jogjakarta, Indonesia in 2013 under supervision of Prof. Drs. Suryo Guritno MStat, PhD and Prof. Drs. Subanar PhD and the dissertation's title is Vector Autoregressive Modeling with Additive Outliers. Dr. Suharsono attended the International Seminar on UUM (Universiti Utara Malaysia) in 2015 with the topic of Time Series Regression and Forecasting Currency ARIMAX for Flow at Bank Indonesia in Sulawesi Region.

Dr. Suharsono is also a trainer of Statistical Data Analysis and a reviewer for research institution & community services at the University of Wiraraja Sumenep, Madura.

GOOGLE SCHOLAR CITATION

- <https://scholar.google.co.id/citations?user=VTSddAoAAAAJ&hl=en>