Dr. rer. pol. Dedy Dwi Prastyo

Senior Lecturer

B.Sc. (Statistics-ITS, 2006); M.Sc. (Statistics-ITS, 2008); Dr. rer.pol. (Statistics-HUB, Germany, 2015)

CURRENT POSITION

Head of Laboratory of Economics, Financial Statistics & Actuarial Sciences

RESEARCH INTEREST

Machine Learning, Computational Statistics, Financial Econometrics, Multivariate Analysis, Corporate Default Prediction.

PUBLICATION

- Mixture Model of Spline Truncated and Kernel in Multivariable Nonparametric Regression, (ICMSS 2016, Kuala Lumpur).
- VARI-X Model for Currency Inflow and Outflow Forecasting with Eid Fitr Effect in Indonesia, (ICIAMath 2016,Yogyakarta)
- Least Square SVM Using SMOTE as Preprocessing for Imbalanced Multi Class Data Classification. (*Inter-national Conference on Mathematics: Pure, Applied, & Computation*, 2015).
- Hybrid ARIMAX-NN Model for Forecasting Inflation. (*International Conference on Science, Technology, and Humanity*, 2015)

Dr. Dedy Dwi Prastyo obtained his doctoral degree in Statistics from Ladislaus von Bortkiewicz Chair of Statistics, Humboldt-Univerzitaet zu Berlin (HUB), Germany, in January 2015 under supervision of Prof. Wolfgang Karl Haerdle.

Dr. Prastyo was involved in research cooperation between HUB and the National University of Singapore (NUS), particularly with Risk Management Institute (RMI) under Credit Research Initiative (CRI) project. This research cooperation also results in an on-going research on Dynamic Forward Intensity Curve involving doctoral students from HUB. Dr. Prastyo was also participated in research cooperation between HUB and Deutsche Bundesbank, Germany Central Bank, about financial distress prediction. Dr. Prastyo is now actively approach research cooperation with scholars from Germany, Singapore, and Taiwan.

GOOGLE SCHOLAR CITATION

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

dedy-dp@statistika.its.ac.id