



CURRICULUM VITAE

IDENTITAS DIRI:

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Jabatan Fungsional : Profesor (*Guru Besar*)
Bidang Keahlian : Matematika
Bidang Konsentrasi : Matematika Keuangan, Matematika Asuransi, Model Risiko, dan Model Deret Waktu Keuangan
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H-Index : Scopus H-Index: 13

RIWAYAT PENDIDIKAN TINGGI:

Program	Universitas/Institut	Gelar	Tanggal Lulus
Sarjana Matematika (S1)	Universitas Padjadjaran, FMIPA, Matematika	Drs.	28 Desember 1984
Magister Manajemen (S2)	Universitas Indonusa Esa Unggul, Fakultas Ekonomi, Manajemen	MM.	5 Oktober 1998
Magister Sains Aktuaria (S2)	Institut Teknologi Bandung, FMIPA, Matematika Asuransi (Aktuaria)	M.Si.	4 Oktober 2001

Doktor Matematika (S3)	Universitas Gajah, FMIPA, Matematika Keuangan	Dr.	18 Juli 2011
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HIBAH RISET 2020-2022

No	Judul dan Skema	Durasi
1	Model Penentuan Premi dan Cadangan Asuransi Bencana Alam dengan Sistem Subsidi Silang. Hibah Dikti: Penelitian Dasar (Ketua Peneliti)	3 Tahun (2020-2022)
2	Kajian Model Matematika Asuransi Nelayan di Indonesia. Hibah Dikti: Penelitian Dasar (Anggota Peneliti)	3 Tahun (2020-2022)
3	Model Matematika Penentuan Harga Obligasi Pemerintah Sebagai Alternatif Solusi Pembiayaan bagi Bencana Wabah Corona Virus (Covid-19): Artikel Review Hibah Internal Unpad: Penulisan Literature Review	1 Tahun (2020)
4	Investigasi Perilaku Kompleks Kontrol Fuzzy Adaptif pada Model Risiko Keuangan Hibah Dikti: Penelitian Dasar Unggulan Perguruan Tinggi (PDUPT) (Ketua Peneliti)	3 Tahun (2021-2023)
5	Disain Produk Asuransi Mikro untuk Usaha Pertanian Berbasis Komunitas. Hibah Dikti: Penelitian Terapan (Anggota Peneliti)	3 Tahun (2021-2023)
6	Estimasi Harga Obligasi Bencana Pandemi Covid-19 Menggunakan Data Empiris Wabah Penyakit Menular Dengan Pendekatan <i>Extreme Value Theory</i> . Hibah Internal Unpad: Riset Data Pustaka dan Daring (RDPD) (Ketua Peneliti)	1 Tahun (2021)
7	Formulasi Model Penentuan Premi Asuransi Bencana Akibat Perubahan Iklim Di Indonesia Dengan Mempertimbangkan Risiko Kolektif Hibah Dikti: Penelitian Disertasi Doktor (PDD) (Ketua Peneliti)	2 Tahun (2022-2023)
8	Mitigasi Risiko Layanan E-Banking Melalui Optimisasi Dana Cadangan Operasional Menggunakan Robust Extreme Conditional Value-at-Risk Hibah Dikti: Penelitian Tesis Master (PTM) (Ketua Peneliti)	1 Tahun (2022)

PUBLICATIONS 2021-2022 (Scopus Document Total 269, per 14-05-2022)

No	Titles and Journals	Index & Ranking
1	Determination of the natural disaster insurance premiums by considering the mitigation fund reserve decisions: An application of collective risk model Sukono , Kalfin, Riaman, Sudradjat Supian, Yuyun Hidayat, Jumadil Saputra and Mustafa Mamat Decision Science Letters 11 (2022), 211–222	Scopus Q2 (0.38)
2	An investment decision-making model to predict the risk and return in stock market: An Application of ARIMA-GJR-GARCH Rizki Apriva Hidayana, Herlina Napitupulu, and Sukono Decision Science Letters 11 (2022), 235–246	Scopus Q2 (0.38)
3	Predicting the weekly COVID-19 new cases using multilayer perceptron: An evidence from west Java, Indonesia Yuyun Hidayat, Dhika Surya Pangestu, Subiyanto, Titi Purwandari, Sukono, and Jumadil Saputra Decision Science Letters 11 (2022), 247–262	Scopus Q2 (0.38)
4	Multistability in a New Chaotic System with Biscuit-Shaped Equilibrium, its Analysis, Synchronization and Circuit Design Aceng Sambas, Sundarapandian Vaidyanathan, Sukono, Sen Zhang, Yuyun Hidayat Discontinuity, Nonlinearity, and Complexity 11(3) (2022), 501-514	Scopus Q4 (0.19)
5	Multiple-Trigger Catastrophe Bond Pricing Model and Its Simulation Using Numerical Methods	Scopus Q1 (0.54)

	Ibrahim, R.A., Sukono, Napitupulu, H. Mathematics, 2022, 10(9), 1363, 1-17.	
6	Insurance as an Alternative for Sustainable Economic Recovery after Natural Disasters: A Systematic Literature Review Kalfin, Sukono, Supian, S., Mamat, M. Sustainability (Switzerland) this link is disabled, 2022, 14(7), 4349, 1-18	Scopus Q1 (0.61)
7	Mapping in the Topic of Mathematical Model in Paddy Agricultural Insurance Based on Bibliometric Analysis: A Systematic Review Approach Riaman, Sukono, Supian, S., Ismail, N. Computation, 2022, 10(4), 50, 1-14.	Scopus Q2 (0.39)
8	Estimation of Maximum Potential Losses for Digital Banking Transaction Risks Using the Extreme Value-at-Risks Method. Moch Panji Agung Saputra, Sukono and Diah Chaerani Risks 10: 10., 2022, 1-18.	Scopus Q2 (0.40)
9	Assessing the forecasting model ability in measuring the prevention transmission of COVID-19 pandemic: An application of visibility analysis using Inductive logic. Yuyun Hidayat, Titi Purwandari, Sukonoc and Jumadil Saputra Decision Science Letters 11 (2022), 159–166.	Scopus Q2 (0.38)
10	Analysis of factors affecting lecturer performance at a university during the COVID-19 pandemic using logistic regression and genetic algorithms. Setyaningsih, S., & Sukono <i>Cypriot Journal of Educational Science</i> . 17(2), 2022, 493-512.	Scopus Q3 (0.22)
11	Forecasting model of COVID-19 pandemic in Malaysia: An application of time series approach using neural network. Titi Purwandari, Solichatus Zahroh, Yuyun Hidayat, Sukono, Mustafa Mamat and Jumadil Saputra Decision Science Letters 11 (2022), 35–42.	Scopus Q2 (0.38)
12	Analysis of the Effect of Financial Literacy, Practicality and Consumer Lifestyle on the Use of Chip-Based Electronic Money Using SEM. Bob Foster, Sukono and Muhamad Deni Johansyah <i>Sustainability</i> 2022, 14, 32, 1-18.	Scopus Q1 (0.61)
13	Multistability in the Finance Chaotic System, Its Bifurcation Analysis and Global Chaos Synchronization via Integral Sliding Mode Control. Betty Subartini, Sukono, Sundarapandian Vaidyanathan, Aceng Sambas, and Sen Zhang IAENG International Journal of Applied Mathematics, 51:4, IJAM 51 4 21, 2021, 1-8.	Scopus Q3 (0.26)
14	Analysing the decision making for agricultural risk assessment: An application of extreme value theory. Riaman, Sukono, Sudradjat Supian and Noriszura Ismail Decision Science Letters 10 (2021) 351–360	Scopus Q2 (0.38)
15	A New Three-Term Conjugate Gradient Method for Unconstrained Optimization with Applications in Portfolio Selection and Robotic Motion Control. Maulana Malik, Auwal Bala Abubakar, Ibrahim Mohammed Sulaiman, Mustafa Mamat, Siti Sabariah Abas, and Sukono IAENG International Journal of Applied Mathematics, 51:3, IJAM 51 3 04, 2021, 471-486.	Scopus Q3 (0.26)
16	Objective method for determining the importance of unprecedented restlessness as a rice crisis indicator at the national level. Yuyun Hidayat, Titi Purwandari, Dewi Ratnasari, Sukono, Jumadil Saputra, Subiyanto <i>Agronomy (Switzerland)</i> , 2021, 11, 1195	Scopus Q1 (0.71)
17	Identifying unwanted conditions through chaotic area determination in the context of indonesia's economic resilience at the city level. Hidayat, Y., Purwandari, T., Subiyanto., Sukono, <i>Sustainability (Switzerland)</i> , 2021, 13(9), 5183	Scopus Q1 (0.61)
18	Comparison of quadratic investment portfolio on five stocks of mining companies with risk free assets and without risk free assets Pandiangan, N., Sukono., Hasbullah, E.S. <i>Journal of Physics: Conference Series</i> , 2021, 1722(1), 012069	Scopus Q4 (0.21)

19	Determining the premium of paddy insurance using the extreme value theory method and the operational value at risk approach Riaman., Sukono., Supian, S., Ismail, N. Journal of Physics: Conference Series, 2021, 1722(1), 012059	Scopus Q4 (0.21)
20	Mitigation and models for determining premiums for natural disaster insurance due to excessive rainfall Kalfin., Sukono., Supian, S., Mamat, M. Journal of Physics: Conference Series, 2021, 1722(1), 012058	Scopus Q4 (0.21)
21	Mathematical model and FPGA realization of a multi-stable chaotic dynamical system with a closed butterfly-like curve of equilibrium points Sambas, A., Vaidyanathan, S., Bonny, T., Sukono, Gundara, G., Mamat, M. Applied Sciences (Switzerland), 2021, 11(2), pp. 1–16, 788	Scopus Q2 (0.44)
22	Analysing the decision making for agricultural risk assessment: An application of extreme value theory Riaman., Sukono., Supian, S., Ismail, N. Decision Science Letters, 2021, 10(3), pp. 351–360	Scopus Q3 (0.38)
23	Performance Analysis of New Spectral and Hybrid Conjugate Gradient Methods for Solving Unconstrained Optimization Problems Malik, M., Mamat, M., Abas, S.S., Sulaiman, I.M., Sukono, S. IAENG International Journal of Computer Science, 2021, 48(1)	Scopus Q2 (0.30)
24	Determinant factors of fishermen income and decision-making for providing welfare insurance: an application of multinomial logistic regression Sukono., Riaman., Herawati, T., Saputra, J., Hasbullah, E.S. Decision Science Letters, 2021, 10(2), pp. 175–184	Scopus Q3 (0.38)
25	Investigating the agricultural losses due to climate variability: An application of conditional value-at-risk approach Sukono., Riaman., Supian, S., Hidayat, Y., Saputra, J., Pribadi, D.M. Decision Science Letters, 2021, 10(1), pp. 71–78	Scopus Q3 (0.38)
26	Performance Analysis of New Spectral and Hybrid Conjugate Gradient Methods for Solving Unconstrained Optimization Problems Maulana Malik*, Member, IAENG, Mustafa Mamat, Siti Sabariah Abas, Ibrahim Mohammed Sulaiman, and Sukono, Member, IAENG IAENG International Journal of Computer Science, 48:1, IJCS 48 1 08	Scopus Q2 (0.30)
27	A New Three-Term Conjugate Gradient Method for Unconstrained Optimization with Applications in Portfolio Selection and Robotic Motion Control Maulana Malik*, Auwal Bala Abubakar, Ibrahim Mohammed Sulaiman, Mustafa Mamat, Siti Sabariah Abas, and Sukono IAENG International Journal of Applied Mathematics, 51:3, IJAM 51 3 04	Scopus Q3 (0.26)
28	Objective Method for Determining the Importance of Unprecedented Restlessness as a Rice Crisis Indicator at the National Level Yuyun Hidayat, Titi Purwandari, Dewi Ratnasari, Sukono, Jumadil Saputra, and Subiyanto Agronomy 2021, 11, 1195. https://doi.org/10.3390/agronomy11061195	Scopus Q1 (0.71)
29	Collective Modified Value-At-Risk in Life Insurance When the Number and Amount of Claims Has Poisson-Lognormal Distributions Muhammad Iqbal Al-Banna Ismail, Abdul Talib Bon, Sukono, and Adhitya Ronnie Effendie <i>Review of International Geographical Education (RIGEO)</i> , 11(4), 1406-1425.	Scopus Q3 (0.22)
30	Multistability in the Finance Chaotic System, Its Bifurcation Analysis and Global Chaos Synchronization via Integral Sliding Mode Control Betty Subartini, Sukono, Sundarapandian Vaidyanathan, Aceng Sambas, and Sen Zhang IAENG International Journal of Applied Mathematics, 51:4, IJAM 51 4 21	Scopus Q3 (0.26)
31	Analysis of Factors Affecting Students' Mathematics Learning Difficulties Using SEM as Information for Teaching Improvement Rahmi Wiganda Elastika, Sukono, and Stanley Pandu Dewanto International Journal of Instruction, October 2021 • Vol.14, No.4	Scopus Q1 (0.54)
32	A New Class of Nonlinear Conjugate Gradient Method for Unconstrained Optimization Models and Its Application in Portfolio Selection Maulana Malik, Ibrahim Mohammed Sulaiman, Mustafa Mamat, Siti Sabariah Abas, and Sukono	Scopus Q3 (0.35)

	Nonlinear Functional Analysis and Applications, Vol. 26, No. 4 (2021), pp. 811-837	
33	Dynamical analysis and adaptive fuzzy control for the fractional-order financial risk chaotic system Sukono ., Sambas, A. , He, S. , Liu, H. , Vaidyanathan, S. , Hidayat, Y. , Saputra, J. Advances in Difference Equations, 2020, 2020(1), 674	Scopus Q1 (1.24)

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