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STAFF HANDBOOK

Name	**Mila Novita**		
Expertise	**Financial Mathematics**		
Academic career		**Institution**	**Year**
	Undergraduate degree	Universitas Indonesia	2001
	Master degree	Universitas Indonesia	2004
	Doctoral degree	-	
	Post-doctoral	-	
Employment	**Position**	**Employer**	**Period**
	Lecturer Assistant professor	UI UI	2008 – 2010 2010 – now
Research and development projects over the last 5 years	1. Hibah PITTA, "Pengembangan Model *Value-at-Risk* dalam Portofolio Investasi dan Asuransi", Period 2018, Partner Suci Fratama Sari, Amount of financing Rp81,000,000.00 2. Hibah PUTI Prosiding, "Pengembangan Model Runtun Waktu untuk Data Count dan Kategorik", Period 2020, Amount of financing Rp23,028,300.00		
Industry collaborations over the last 5 years	1. Project Title: Narasumber Webinar: Bedah ujian F10: Lebih dekat menuju FSAI Partners: Pusat Pembinaan Profesi Keuangan, Kemenkeu		
Patents and proprietary rights	**Title**		**Year**
Important publications over the last 5 years	**Selected recent publications** 1. **M Novita**, S Triana, SF Sari, Mean Squared Error Metode Chain Ladder, Bornhuetter-Ferguson, dan Benktander dalam Prediksi Cadangan Klaim Asuransi Umum, Jurnal Riset dan Aplikasi Matematika (JRAM) 2 (2), 93-100 2. Y Christy, **M Novita**, SM Soemartojo, Analysis of Residential Property Price Index (RPPI) Using Multi Input Transfer Function, Journal of Physics: Conference Series, 2021, 1863(1), 012065 3. B Belinda, **M Novita,** Forecasting the Number of Prisoners in Nganjuk with Integer-Valued Pth-Order Autoregressive (INAR(P)), Journal of Physics: Conference Series, 2021, 1863(1), 012064		

<table>
<tr><td></td><td colspan="3">4. RF Dianco, M Novita, Real time prediction of four main food commodities in Indonesia and the mapping based on autoregressive integrated moving average model, Journal of Physics: Conference Series, 2021, 1725(1), 012023
5. A Wibisana, M Novita, Simulation of mortality immunization for life insurance companies in Indonesia using duration and convexity approach, Journal of Physics: Conference Series, 2021, 1725(1), 012082
6. R Pangestika, M Novita, S Nurrohmah, Application of credible value at risk in predicting Indonesia’s stock market return, Journal of Physics: Conference Series 1725 (1), 012028
7. VT Winarta, M Novita, S Nurrohmah, Multivariate Bühlmann-Straub credibility model for claim reserving, Journal of Physics: Conference Series, 2021, 1725(1), 012026
8. S Triana, M Novita, SF Sari, The Benktander claim reserving method, combining chain ladder method and Bornhuetter-Ferguson method using optimal credibility, Journal of Physics: Conference Series 1725 (1), 012087
9. AJ Eugene, M Novita, S Nurrohmah, Gini Shortfall: A Gini mean difference-based risk measure, Journal of Physics: Conference Series 1725 (1), 012094
10. F Alwie, M Novita, SF Sari, Risk measurement for insurance sector with credible tail value-at-risk, AIP Conference Proceedings 2184 (1), 050039
11. C Lukito, M Novita, SF Sari, Risk measurement for investment using Tail Variance Premium and Tail Standard Deviation premium, AIP Conference Proceedings 2184 (1), 050040</td></tr>
<tr><td>Scholar UI ID</td><td colspan="3">https://scholar.ui.ac.id/en/persons/mila-novita</td></tr>
<tr><td rowspan="2">Activities in specialist bodies over the last 5 years</td><td>Organization</td><td>Role</td><td>Period</td></tr>
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