

ROAD MAP PENELITIAN LABORATORIUM MATEMATIKA INDUSTRI DAN KEUANGAN DEPARTMENT OF MATHEMATICS - FSAD - ITS



RESEARCH AREAS

Vinancial Derivative Contract Price Modeling

Applied Optimization

Spatial Temporal Modeling for Data

Time Series and AppliedStatistics in the Field of Economics, Industry, and Finance

Bayesian Network and Latent Semantic Analysis 2015

2020

2025

2030

Derivative Contract Price Modeling and Evaluation (Option, Stock Loans, Weather Derivatives,
Modal Structure, Deposit Insurance, Earthquake Insurance, Syariah Finance) by:
Analytic (Fourier Transform, Laplace Transform, Mellin Transform), Semi-Analytic (Homotopy Perturbation Method,
Laplace Transform), and Numeric (Finite Difference, Finite Volume, Binomial).

Theoretical Study of Operation Research and Optimization on Multi-Echelon Inventory and Distribution

Application to Resource
Distribution with Spatial
Effect Evaluation

Optimization of Multi-Inventory and Multi-Echelon Distribution; Optimization of Forest Management Problems

Convex Optimization

Theoretical Studies on Temporal Spatial Data

Application in the Transportation

System on the Toll Road and its Validation

Time SerieSpplications on Energy Supply Availability and some Economics Issues

Forecasting using GARCH family and ARIMA with Kalman Filter Family Refinement for Financial, Economic, and Industrial Problems

Inventory System using Customer Service

Implementation of LSA and Bayesian Method on Document Text Recognition, Single Document, and Multi Document

Development of LSA and Bayesian Method in Multi-Document Text recognition